

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	1	0.00	-	-	-	-	-
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	1	0.00	-	-	-	-	-
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	8	0.02	7.000000	10:08:11 AM	1.1600	1.1600	1.049
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	15	0.04	-	-	-	-	1.108
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	22	0.06	-	-	-	-	1.100
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	29	0.08	0.209000	11:43:03 AM	1.0750	1.0750	1.081
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	36	0.10	-	-	-	-	1.120
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	43	0.12	1740.000000	11:08:18 AM	1.1250	1.1775	1.167
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	50	0.14	0.479800	11:43:15 AM	1.1000	1.1000	1.135
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	57	0.16	-	-	-	-	1.123
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	57	0.16	1.800000	11:55:59 AM	1.1000	1.1000	1.115
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	64	0.18	-	-	-	-	1.137
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	71	0.19	-	-	-	-	1.148
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	78	0.21	0.437000	11:51:22 AM	1.1000	1.1000	1.164
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	85	0.23	-	-	-	-	1.155
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	92	0.25	-	-	-	-	1.688
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	92	0.25	2874.571100	1:58:15 PM	1.1275	1.1278	1.128
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	99	0.27	-	-	-	-	1.208
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	105	0.29	-	-	-	-	1.269
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	113	0.31	-	-	-	-	1.233
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	120	0.33	28.002000	1:56:10 PM	1.2750	1.2750	1.266
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	127	0.35	-	-	-	-	1.357
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	132	0.36	50.000000	10:42:15 AM	1.6800	1.6800	1.594
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	134	0.37	-	-	-	-	1.230
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	141	0.39	59.551000	10:58:30 AM	1.4000	1.3718	1.451
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	148	0.41	79.000000	1:04:33 PM	1.3000	1.4442	1.447
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	155	0.42	60.084000	1:14:01 PM	1.3750	1.3508	1.372
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	162	0.44	-	-	-	-	1.481
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	169	0.46	3.600000	11:30:05 AM	1.8000	1.8000	1.740
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	169	0.46	7.746000	1:11:55 PM	1.4850	1.4821	1.485
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	176	0.48	144.681000	1:34:17 PM	1.5150	1.5169	1.508
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	183	0.50	309.588000	1:57:59 PM	1.5255	1.5185	1.500
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	186	0.51	709.280000	1:31:07 PM	1.8250	1.7060	1.696
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	204	0.56	-	-	-	-	1.584
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	211	0.58	-	-	-	-	1.675

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RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	218	0.60	6.520000	11:33:09 AM	1.6000	1.6000	1.641
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	225	0.62	-	-	-	-	1.805
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	225	0.62	-	-	-	-	1.632
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	232	0.64	1.079000	9:32:35 AM	1.6500	1.6500	1.731
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	239	0.65	0.710000	11:17:38 AM	1.8000	1.8000	1.706
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	246	0.67	-	-	-	-	1.676
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	253	0.69	-	-	-	-	1.746
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	260	0.71	-	-	-	-	1.704
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	267	0.73	1.500000	10:49:57 AM	1.6750	1.6750	1.709
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	271	0.74	7.000000	1:00:45 PM	1.8500	1.8714	2.065
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	274	0.75	-	-	-	-	1.750
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	281	0.77	81.710000	1:17:40 PM	1.7350	1.7250	1.757
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	288	0.79	0.500000	1:31:30 PM	1.7450	1.7450	1.765
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	295	0.81	14.642000	10:30:37 AM	1.7500	1.7500	1.774
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	302	0.83	-	-	-	-	1.826
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	309	0.85	-	-	-	-	1.775
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	316	0.87	-	-	-	-	1.784
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	323	0.88	-	-	-	-	1.795
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	330	0.90	-	-	-	-	1.791
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	337	0.92	0.607000	1:43:26 PM	1.7850	1.7850	1.820
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	344	0.94	-	-	-	-	1.769
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	351	0.96	38.205000	11:15:26 AM	1.8000	1.8000	1.758
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	358	0.98	494.688000	1:54:15 PM	1.8050	1.8024	1.803
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	400	1.10	-	-	-	-	1.971
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	435	1.19	15.500000	11:25:40 AM	2.0500	2.0500	2.002
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	491	1.34	295.000000	1:55:50 PM	1.9000	1.9072	1.915
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	498	1.36	52.420000	1:54:41 PM	1.9300	2.0422	1.916
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	545	1.49	-	-	-	-	2.086
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	657	1.80	195.500000	1:56:20 PM	2.1150	2.1480	2.157
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	686	1.88	-	-	-	-	2.198
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	728	1.99	-	-	-	-	2.230
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	762	2.09	-	-	-	-	2.253
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	810	2.22	192.300000	1:39:12 PM	2.3150	2.2917	2.268
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	812	2.22	-	-	-	-	2.266
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	879	2.41	416.322000	1:45:43 PM	2.3375	2.3291	2.331

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	888	2.43	-	-	-	-	2.333
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	904	2.48	-	-	-	-	2.460
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	948	2.60	10.000000	11:30:09 AM	2.3750	2.3750	2.181
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	986	2.70	-	-	-	-	2.395
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,064	2.91	89.450000	1:55:19 PM	2.5000	2.5142	2.467
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,090	2.98	6163.994000	1:55:44 PM	2.4000	2.4287	2.434
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,133	3.10	-	-	-	-	2.484
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,274	3.49	537.033000	1:11:39 PM	2.5750	2.5508	2.542
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,313	3.60	1400.000000	10:45:30 AM	2.6671	2.6671	2.665
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,357	3.72	-	-	-	-	2.600
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,420	3.89	-	-	-	-	2.632
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,435	3.93	150.120000	11:18:44 AM	2.9250	2.9000	2.900
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,493	4.09	14.000000	11:12:20 AM	2.7500	2.7500	2.376
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,518	4.16	-	-	-	-	2.678
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,670	4.57	0.200000	9:29:08 AM	2.8150	2.8150	2.711
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,672	4.58	-	-	-	-	2.743
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,792	4.91	8734.705000	1:53:18 PM	2.8650	2.8684	2.863
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,820	4.98	603.000000	10:51:30 AM	2.8000	2.7917	2.775
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,861	5.10	-	-	-	-	2.817
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,901	5.21	-	-	-	-	2.828
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,952	5.34	-	-	-	-	2.842
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,978	5.42	301.100000	1:41:09 PM	2.9250	2.9261	2.917
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,196	6.01	7.400000	10:36:30 AM	3.2500	3.0372	2.900
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,226	6.09	2.500000	11:21:29 AM	3.0500	3.0500	2.910
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,274	6.23	-	-	-	-	2.915
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,358	6.46	-	-	-	-	2.920
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,422	6.63	-	-	-	-	2.886
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,547	6.97	60.000000	1:56:54 PM	3.1700	3.1700	3.170
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,745	7.52	58.000000	1:52:56 PM	2.9800	2.9656	2.941
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,002	8.22	-	-	-	-	2.948
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,039	8.32	37.000000	1:07:17 PM	3.0250	3.0824	2.788
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,541	9.70	-	-	-	-	2.978
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,584	9.81	500.000000	10:16:10 AM	2.8588	2.8588	2.849
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,603	9.86	-	-	-	-	2.973
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,785	10.36	-	-	-	-	2.992

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,959	10.84	223.000000	1:47:17 PM	3.2500	3.1973	3.175
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,037	11.05	-	-	-	-	3.159
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,157	11.38	-	-	-	-	3.062
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,185	11.46	70.400000	11:57:01 AM	3.9000	3.6750	3.700
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,395	12.03	-	-	-	-	3.127
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,458	12.21	-	-	-	-	3.147
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,570	12.51	1.000000	11:43:45 AM	3.6500	3.6500	3.432
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,164	14.14	-	-	-	-	3.365
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,493	15.04	1.455000	1:30:53 PM	3.7250	3.7250	3.452
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,570	15.25	560.773322	1:09:23 PM	3.5750	3.5790	3.575
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,858	16.04	-	-	-	-	3.556
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,089	16.67	-	-	-	-	3.682
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,179	16.92	-	-	-	-	3.659
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,248	17.11	4.100000	11:43:42 AM	3.9500	4.0000	3.773
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,369	17.44	-	-	-	-	3.742
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,705	18.36	1299.250000	1:35:04 PM	3.6500	3.6102	3.601
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,299	19.98	87.000000	11:31:50 AM	4.2500	4.0185	3.969