

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	7	0.02	-	-	-	-	1.092
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	14	0.04	2.100000	9:49:00 AM	1.1250	1.1250	1.090
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	21	0.06	-	-	-	-	1.080
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	28	0.08	3.020000	11:52:09 AM	1.1500	1.1500	1.093
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	35	0.10	-	-	-	-	1.140
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	42	0.12	-	-	-	-	1.107
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	49	0.13	3.020000	1:12:01 PM	1.2000	1.2000	1.106
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	49	0.13	-	-	-	-	1.098
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	56	0.15	-	-	-	-	1.121
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	63	0.17	2.300000	9:50:28 AM	1.0000	1.0000	1.133
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	70	0.19	-	-	-	-	1.145
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	77	0.21	9.123000	11:45:43 AM	1.1500	1.1500	1.153
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	84	0.23	-	-	-	-	1.637
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	84	0.23	217.909400	1:36:42 PM	1.1000	1.1093	1.114
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	91	0.25	1361.733900	1:53:18 PM	1.1305	1.1272	1.133
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	97	0.27	-	-	-	-	1.219
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	105	0.29	4.039200	11:34:59 AM	1.2500	1.1748	1.202
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	112	0.31	8.711000	10:51:46 AM	1.2500	1.1670	1.237
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	119	0.33	-	-	-	-	1.190
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	124	0.34	190.000000	1:30:52 PM	1.5800	1.5705	1.570
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	126	0.35	2.307800	11:38:44 AM	1.3000	1.2296	1.247
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	133	0.36	28.100000	11:36:16 AM	1.3250	1.3250	1.359
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	140	0.38	2.553200	11:45:38 AM	1.3000	1.3201	1.330
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	147	0.40	235.150800	1:14:56 PM	1.3000	1.3000	1.318
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	154	0.42	-	-	-	-	1.484
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	161	0.44	10.070000	1:03:06 PM	1.7500	1.7500	1.662
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	161	0.44	5.842000	11:00:48 AM	1.4950	1.4829	1.500
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	168	0.46	93.581000	1:04:39 PM	1.5500	1.5415	1.534
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	175	0.48	233.661600	1:10:12 PM	1.5450	1.5465	1.540
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	178	0.49	50.000000	1:58:45 PM	1.6300	1.6300	1.627
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	182	0.50	337.175400	1:55:44 PM	1.5600	1.5577	1.601
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	196	0.54	-	-	-	-	1.562
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	203	0.56	12.800000	11:31:14 AM	1.6000	1.6000	1.630
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	210	0.58	4.441000	10:09:46 AM	1.6000	1.6000	1.614
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	217	0.59	10.000000	10:34:38 AM	1.7750	1.7750	1.706

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RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	217	0.59	7.142000	10:37:03 AM	1.6000	1.6000	1.606
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	224	0.61	0.908000	9:31:17 AM	1.6850	1.6850	1.687
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	231	0.63	-	-	-	-	1.650
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	238	0.65	-	-	-	-	1.643
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	245	0.67	43.980000	10:51:45 AM	1.6750	1.6755	1.694
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	252	0.69	-	-	-	-	1.676
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	259	0.71	51.434000	10:32:13 AM	1.7000	1.7000	1.700
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	263	0.72	45.100000	11:25:44 AM	1.7300	1.7672	1.875
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	266	0.73	53.759000	9:02:20 AM	1.7000	1.7000	1.704
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	273	0.75	3.700000	10:42:47 AM	1.7350	1.7350	1.741
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	280	0.77	8.000000	11:08:00 AM	1.7500	1.7500	1.741
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	287	0.79	-	-	-	-	1.740
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	294	0.81	1.000000	9:50:01 AM	1.7250	1.7250	1.771
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	301	0.82	13.000000	10:28:57 AM	1.8000	1.8000	1.738
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	308	0.84	-	-	-	-	1.766
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	315	0.86	-	-	-	-	1.778
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	322	0.88	2.280000	1:14:39 PM	1.7450	1.7450	1.783
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	329	0.90	12.080000	1:03:11 PM	1.8150	1.8138	1.799
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	336	0.92	14.579000	1:25:59 PM	1.8000	1.7855	1.757
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	343	0.94	20.000000	1:07:40 PM	1.7900	1.7900	1.809
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	350	0.96	-	-	-	-	1.808
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	364	1.00	578.254000	1:57:36 PM	1.8300	1.8265	1.854
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	392	1.07	3.890000	1:41:18 PM	1.8250	1.8250	1.868
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	427	1.17	-	-	-	-	1.898
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	483	1.32	21.000000	10:48:03 AM	2.0000	2.0000	1.821
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	490	1.34	7.500000	11:39:32 AM	1.9000	1.9313	1.919
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	537	1.47	-	-	-	-	1.986
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	649	1.78	-	-	-	-	1.945
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	678	1.86	-	-	-	-	2.100
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	720	1.97	-	-	-	-	2.134
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	754	2.06	-	-	-	-	2.158
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	802	2.20	454.570000	1:44:26 PM	2.1150	2.1663	2.159
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	804	2.20	-	-	-	-	2.178
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	871	2.39	1703.195000	1:59:19 PM	2.2300	2.2456	2.250
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	880	2.41	-	-	-	-	2.244

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	896	2.45	0.500000	9:53:37 AM	2.3250	2.3250	2.276
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	940	2.57	5123.200000	1:49:39 PM	2.2800	2.3180	2.332
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	978	2.68	-	-	-	-	2.311
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,056	2.89	30.000000	1:47:31 PM	2.4150	2.4251	2.416
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,082	2.96	2859.924000	1:56:27 PM	2.3150	2.3193	2.317
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,125	3.08	-	-	-	-	2.406
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,266	3.47	861.590000	1:40:52 PM	2.3500	2.3809	2.388
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,305	3.57	-	-	-	-	2.756
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,349	3.69	-	-	-	-	2.525
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,412	3.87	-	-	-	-	2.559
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,427	3.91	-	-	-	-	2.710
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,485	4.07	-	-	-	-	2.426
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,510	4.13	-	-	-	-	2.605
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,662	4.55	-	-	-	-	2.756
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,664	4.56	-	-	-	-	2.669
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,784	4.88	7817.305000	1:58:31 PM	2.7250	2.7340	2.728
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,812	4.96	1.000000	10:39:56 AM	2.8000	2.8000	2.822
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,853	5.07	-	-	-	-	2.744
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,893	5.18	-	-	-	-	2.756
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,944	5.32	-	-	-	-	2.771
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,970	5.39	16209.800000	1:59:52 PM	2.8400	2.9012	2.842
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,188	5.99	6.010000	10:38:51 AM	2.9500	3.0026	2.846
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,218	6.07	-	-	-	-	2.887
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,266	6.20	-	-	-	-	2.859
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,350	6.43	-	-	-	-	2.874
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,414	6.61	0.300000	-	-	-	2.912
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,539	6.95	-	-	-	-	3.033
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,737	7.49	31.082000	1:03:13 PM	2.9000	2.9178	2.982
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,994	8.20	-	-	-	-	3.031
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,031	8.30	237.100000	1:26:42 PM	2.9000	2.8870	2.884
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,533	9.67	155.000000	10:48:47 AM	3.1250	3.1250	3.124
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,576	9.79	-	-	-	-	2.850
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,595	9.84	-	-	-	-	3.031
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,777	10.34	-	-	-	-	3.060
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,951	10.82	2296.885000	1:55:32 PM	3.0850	3.0926	3.092

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,029	11.03	-	-	-	-	3.166
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,149	11.36	4.000000	1:39:14 PM	3.5000	3.5000	3.144
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,177	11.44	-	-	-	-	3.501
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,387	12.01	-	-	-	-	3.218
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,450	12.18	-	-	-	-	3.240
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,562	12.49	29.025000	1:09:36 PM	3.6500	3.6527	3.650
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,156	14.12	-	-	-	-	3.493
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,485	15.02	18.500000	10:43:43 AM	4.0700	4.0700	3.615
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,562	15.23	35.350000	11:56:40 AM	3.8500	3.9504	3.666
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,850	16.02	-	-	-	-	3.750
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,081	16.65	-	-	-	-	3.848
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,171	16.90	8.000000	10:41:59 AM	4.0600	4.0600	3.853
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,240	17.08	54.775000	11:43:51 AM	3.9000	3.9392	3.844
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,361	17.42	-	-	-	-	3.900
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,697	18.34	94.615000	11:56:02 AM	3.8239	3.8070	3.875
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,291	19.96	297.438000	11:55:09 AM	3.9900	4.0334	4.040