

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 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	5	0.01	-	-	-	-	1.055
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	12	0.03	-	-	-	-	1.046
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	19	0.05	-	-	-	-	1.045
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	19	0.05	5.021000	9:52:47 AM	0.8000	0.8000	1.132
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	26	0.07	-	-	-	-	1.045
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	33	0.09	-	-	-	-	1.049
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	40	0.11	-	-	-	-	1.057
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	47	0.13	-	-	-	-	1.066
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	54	0.15	-	-	-	-	0.846
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	54	0.15	2.000000	1:49:15 PM	1.0700	1.0588	1.072
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	61	0.17	-	-	-	-	1.079
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	67	0.18	-	-	-	-	1.090
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	75	0.21	49.209000	1:01:14 PM	1.0800	1.0800	1.093
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	82	0.23	5.930000	1:02:46 PM	1.0850	1.0856	1.089
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	89	0.24	162.466000	1:54:08 PM	1.0851	1.0853	1.086
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	94	0.26	-	-	-	-	1.247
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	96	0.26	40.163000	11:50:13 AM	1.1000	1.0998	1.124
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	103	0.28	4.432600	11:17:33 AM	1.2000	1.2000	1.190
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	110	0.30	5.530000	11:07:37 AM	1.1350	1.1259	1.210
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	117	0.32	3.650000	11:49:38 AM	1.2500	1.2500	1.115
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	124	0.34	-	-	-	-	1.352
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	131	0.36	26.000000	10:33:07 AM	1.6400	1.6015	1.441
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	131	0.36	-	-	-	-	1.356
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	138	0.38	-	-	-	-	1.362
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	145	0.40	0.500000	10:27:10 AM	1.5000	1.5000	1.400
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	148	0.41	16.726500	11:20:27 AM	1.6500	1.6052	1.429
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	152	0.42	-	-	-	-	1.550
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	159	0.44	-	-	-	-	1.554
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	166	0.45	136.832000	1:12:26 PM	1.5750	1.5779	1.578
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	173	0.47	25.135000	11:10:46 AM	1.5800	1.5800	1.588
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	180	0.49	2191.328000	1:55:26 PM	1.5800	1.5806	1.583
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	187	0.51	-	-	-	-	1.543
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	187	0.51	302.000000	1:21:09 PM	1.6000	1.5884	1.592
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	194	0.53	1.000000	10:19:06 AM	1.6250	1.6250	1.643
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	201	0.55	-	-	-	-	1.599

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RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	208	0.57	0.302000	9:27:02 AM	1.6250	1.6250	1.675
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	215	0.59	0.010000	9:23:37 AM	1.6750	1.6750	1.666
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	222	0.61	-	-	-	-	1.653
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	229	0.63	-	-	-	-	1.675
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	233	0.64	6.760000	11:56:36 AM	1.8000	1.8000	1.891
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	236	0.65	-	-	-	-	1.660
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	243	0.67	-	-	-	-	1.666
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	250	0.68	7.500000	10:58:34 AM	1.7000	1.7000	1.716
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	257	0.70	-	-	-	-	1.710
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	264	0.72	-	-	-	-	1.693
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	271	0.74	2.020100	10:25:48 AM	1.7000	1.7000	1.720
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	278	0.76	-	-	-	-	1.711
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	285	0.78	-	-	-	-	1.719
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	292	0.80	-	-	-	-	1.726
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	299	0.82	-	-	-	-	1.729
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	306	0.84	-	-	-	-	1.757
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	313	0.86	-	-	-	-	1.752
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	320	0.88	-	-	-	-	1.757
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	334	0.91	-	-	-	-	1.791
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	341	0.93	-	-	-	-	1.784
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	348	0.95	1.500000	9:51:40 AM	1.7750	1.7750	1.786
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	355	0.97	-	-	-	-	1.779
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	362	0.99	3.514000	11:40:02 AM	1.8750	1.8750	1.738
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	362	0.99	4078.894000	1:55:51 PM	1.7850	1.7799	1.786
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	397	1.09	32.481000	1:31:04 PM	1.8300	1.8347	1.922
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	453	1.24	0.049000	11:40:02 AM	1.8500	1.8500	1.804
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	460	1.26	2.455000	11:25:43 AM	1.9900	1.9804	1.968
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	507	1.39	-	-	-	-	1.876
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	619	1.70	0.065000	11:05:10 AM	1.9000	1.9000	1.901
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	648	1.77	-	-	-	-	1.999
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	690	1.89	-	-	-	-	2.049
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	724	1.98	-	-	-	-	2.081
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	772	2.11	1133.540000	1:58:52 PM	2.0550	2.0566	2.062
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	774	2.12	0.030000	11:05:23 AM	2.1000	2.1000	2.118
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	841	2.30	3.100000	1:53:52 PM	2.1500	2.1258	2.159

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	850	2.33	56.646000	10:34:30 AM	2.1750	2.1927	2.173
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	866	2.37	0.035000	11:05:33 AM	2.1600	2.1600	2.180
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	910	2.49	0.535000	11:39:48 AM	2.1500	2.1967	2.194
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	948	2.60	-	-	-	-	2.243
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,026	2.81	5.400000	11:18:47 AM	2.4250	2.3634	2.426
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,052	2.88	234.818000	1:52:07 PM	2.1850	2.1999	2.206
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,095	3.00	-	-	-	-	2.348
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,236	3.38	9.000000	1:54:22 PM	2.4000	2.3889	2.352
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,275	3.49	0.045000	11:05:37 AM	2.3500	2.3500	2.415
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,319	3.61	37.249000	11:52:04 AM	2.6000	2.6000	2.476
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,382	3.78	-	-	-	-	2.512
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,397	3.83	25.496345	1:57:06 PM	2.7400	2.6889	2.635
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,455	3.98	0.055000	11:18:13 AM	2.5150	2.5150	2.545
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,480	4.05	-	-	-	-	2.564
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,632	4.47	19.358000	11:32:42 AM	2.6200	2.6947	2.679
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,634	4.47	-	-	-	-	2.626
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,754	4.80	2777.933000	1:53:18 PM	2.7025	2.7013	2.703
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,782	4.88	3061.850000	1:57:40 PM	2.7850	2.7867	2.787
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,823	4.99	-	-	-	-	2.736
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,863	5.10	-	-	-	-	2.712
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,914	5.24	-	-	-	-	2.726
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,940	5.31	5.080000	11:32:50 AM	2.7750	2.8144	2.801
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,158	5.91	5.000000	1:46:30 PM	3.0000	3.0000	2.805
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,188	5.99	-	-	-	-	2.789
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,236	6.12	1.000000	10:25:23 AM	3.0000	3.0000	2.862
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,320	6.35	-	-	-	-	2.806
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,384	6.53	-	-	-	-	2.817
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,509	6.87	2.000000	10:23:10 AM	3.0750	3.0750	2.865
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,707	7.41	0.030000	11:32:33 AM	2.8000	2.8000	2.858
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,964	8.12	-	-	-	-	2.881
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,001	8.22	31.983280	1:44:42 PM	2.9000	2.9205	2.798
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,503	9.59	0.045000	11:40:23 AM	2.9700	2.9700	2.985
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,546	9.71	1.035000	11:35:06 AM	2.8500	2.8693	2.874
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,565	9.76	-	-	-	-	2.921
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,747	10.26	-	-	-	-	2.946

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,921	10.74	101.672987	11:49:54 AM	2.8800	2.9749	2.972
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,999	10.95	-	-	-	-	2.995
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,119	11.28	-	-	-	-	3.076
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,147	11.35	0.490000	11:21:41 AM	3.2500	3.2500	3.137
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,357	11.93	-	-	-	-	3.121
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,420	12.10	-	-	-	-	3.197
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,532	12.41	17.173000	11:49:58 AM	3.4000	3.6599	3.215
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,126	14.03	-	-	-	-	3.428
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,455	14.94	-	-	-	-	3.566
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,532	15.15	0.125000	11:54:02 AM	3.6250	3.6250	3.657
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,820	15.93	-	-	-	-	3.731
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,051	16.57	-	-	-	-	3.829
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,141	16.81	-	-	-	-	3.848
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,210	17.00	20.934000	1:44:19 PM	4.0000	4.0416	3.887
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,331	17.33	-	-	-	-	3.882
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,667	18.25	2.525000	11:50:01 AM	3.8800	3.9235	3.923
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,261	19.88	1000.080000	11:50:05 AM	3.9000	3.9250	3.919