

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	2	0.01	-	-	-	-	-
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	9	0.03	5.080000	10:18:33 AM	1.1000	1.1000	1.045
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	16	0.04	-	-	-	-	1.044
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	16	0.04	4.570000	10:16:44 AM	0.8000	0.8000	1.109
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	23	0.06	5.500000	10:18:29 AM	1.1150	1.1150	1.044
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	30	0.08	-	-	-	-	1.044
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	37	0.10	-	-	-	-	1.054
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	44	0.12	-	-	-	-	1.065
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	51	0.14	-	-	-	-	0.933
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	51	0.14	15.040000	11:45:29 AM	1.1250	1.1250	1.073
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	58	0.16	-	-	-	-	1.082
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	64	0.18	19.103000	11:08:01 AM	1.0750	1.0750	1.090
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	72	0.20	10.006000	1:04:34 PM	1.0750	1.0800	1.093
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	79	0.22	20.184000	1:13:59 PM	1.0850	1.0850	1.089
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	86	0.24	141.160000	1:47:32 PM	1.0900	1.0843	1.086
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	91	0.25	-	-	-	-	1.214
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	93	0.26	202.293000	1:28:31 PM	1.0800	1.1002	1.112
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	100	0.27	54.310000	10:25:05 AM	1.1450	1.1858	1.190
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	107	0.29	4.000000	10:58:03 AM	1.1000	1.1000	1.210
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	114	0.31	-	-	-	-	1.115
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	121	0.33	-	-	-	-	1.334
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	128	0.35	-	-	-	-	1.474
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	128	0.35	-	-	-	-	1.346
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	135	0.37	1.530000	10:36:25 AM	1.4000	1.4000	1.359
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	142	0.39	22.400000	10:11:20 AM	1.5750	1.5750	1.400
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	145	0.40	16.700000	11:56:22 AM	1.5850	1.6160	1.414
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	149	0.41	34.846000	9:54:05 AM	1.5500	1.5500	1.517
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	156	0.43	51.000000	11:08:58 AM	1.5800	1.5800	1.581
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	163	0.45	4.000000	10:27:43 AM	1.5750	1.5750	1.578
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	170	0.47	48.850000	11:20:24 AM	1.5900	1.5898	1.588
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	177	0.49	555.011300	1:53:59 PM	1.5800	1.5788	1.580
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	184	0.50	-	-	-	-	1.584
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	184	0.50	650.647000	1:36:33 PM	1.5600	1.5582	1.574
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	191	0.52	733.477000	11:59:01 AM	1.6200	1.6287	1.632
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	198	0.54	0.300000	1:40:19 PM	1.6350	1.6350	1.607

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RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	205	0.56	-	-	-	-	1.675
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	212	0.58	-	-	-	-	1.666
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	219	0.60	2.000000	1:52:59 PM	1.6500	1.6500	1.653
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	226	0.62	100.000000	11:11:14 AM	1.7250	1.7250	1.724
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	230	0.63	13.750000	11:39:44 AM	1.8000	1.8000	1.907
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	233	0.64	0.500000	11:55:57 AM	1.7000	1.7000	1.660
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	240	0.66	-	-	-	-	1.666
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	247	0.68	-	-	-	-	1.704
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	254	0.70	-	-	-	-	1.699
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	261	0.72	-	-	-	-	1.690
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	268	0.73	-	-	-	-	1.720
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	275	0.75	-	-	-	-	1.707
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	282	0.77	-	-	-	-	1.714
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	289	0.79	-	-	-	-	1.721
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	296	0.81	-	-	-	-	1.725
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	303	0.83	1.550000	11:19:21 AM	1.7500	1.7500	1.757
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	310	0.85	-	-	-	-	1.745
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	317	0.87	-	-	-	-	1.750
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	331	0.91	30.000000	1:08:30 PM	1.7500	1.7500	1.777
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	338	0.93	-	-	-	-	1.774
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	345	0.95	-	-	-	-	1.786
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	352	0.96	0.500000	11:48:07 AM	1.7850	1.7850	1.779
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	359	0.98	-	-	-	-	1.767
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	359	0.98	180.798000	1:55:41 PM	1.7850	1.7911	1.787
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	394	1.08	1.910000	10:51:54 AM	1.8300	1.8300	1.912
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	450	1.23	0.018800	11:55:41 AM	2.0000	2.0000	1.809
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	457	1.25	176.800000	1:10:48 PM	1.8500	1.9148	1.904
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	504	1.38	-	-	-	-	1.888
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	616	1.69	137.160000	11:47:20 AM	1.9500	1.9471	1.935
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	645	1.77	-	-	-	-	1.995
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	687	1.88	-	-	-	-	2.040
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	721	1.97	-	-	-	-	2.069
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	769	2.11	107.170000	1:47:56 PM	2.0800	2.0644	2.052
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	771	2.11	-	-	-	-	2.104
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	838	2.29	51.760000	1:39:27 PM	2.1000	2.0946	2.182

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	847	2.32	-	-	-	-	2.158
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	863	2.36	8.000000	11:30:57 AM	2.2500	2.2500	2.178
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	907	2.48	0.050000	11:55:39 AM	2.2000	2.2000	2.193
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	945	2.59	-	-	-	-	2.226
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,023	2.80	16.300000	1:18:45 PM	2.3900	2.3902	2.425
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,049	2.87	113.500000	1:57:28 PM	2.2000	2.1975	2.200
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,092	2.99	-	-	-	-	2.328
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,233	3.38	45.800000	1:47:53 PM	2.3800	2.3755	2.349
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,272	3.48	-	-	-	-	2.414
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,316	3.60	37.249000	10:11:38 AM	2.5000	2.5000	2.461
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,379	3.78	-	-	-	-	2.498
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,394	3.82	26.052200	11:28:25 AM	3.0000	2.8558	2.634
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,452	3.98	-	-	-	-	2.535
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,477	4.04	-	-	-	-	2.554
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,629	4.46	521.600000	10:15:11 AM	2.6750	2.6943	2.693
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,631	4.47	-	-	-	-	2.620
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,751	4.79	2729.125000	1:52:48 PM	2.7105	2.7053	2.712
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,779	4.87	974.977578	11:21:26 AM	2.7800	2.7827	2.787
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,820	4.98	-	-	-	-	2.727
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,860	5.09	-	-	-	-	2.712
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,911	5.23	-	-	-	-	2.726
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,937	5.30	81.800000	11:47:48 AM	2.7950	2.7883	2.795
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,155	5.90	3.000000	11:05:50 AM	2.9500	2.9500	2.802
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,185	5.98	28.900000	1:54:58 PM	3.1000	2.8674	2.792
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,233	6.11	-	-	-	-	2.849
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,317	6.34	-	-	-	-	2.810
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,381	6.52	-	-	-	-	2.820
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,506	6.86	-	-	-	-	2.860
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,704	7.40	-	-	-	-	2.858
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,961	8.11	-	-	-	-	2.876
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,998	8.21	-	-	-	-	2.797
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,500	9.58	169.704000	11:29:27 AM	3.5000	3.5000	2.984
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,543	9.70	-	-	-	-	2.879
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,562	9.75	-	-	-	-	2.915
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,744	10.25	-	-	-	-	2.940

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,918	10.73	-	-	-	-	2.970
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,996	10.94	-	-	-	-	2.988
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,116	11.27	-	-	-	-	3.056
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,144	11.35	0.700000	10:45:21 AM	3.3650	3.3650	3.136
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,354	11.92	1.000000	1:11:21 PM	3.5500	3.5500	3.107
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,417	12.09	10.120000	11:30:02 AM	4.5000	4.5000	3.169
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,529	12.40	4.000000	9:56:46 AM	3.6550	3.6550	3.193
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,123	14.03	-	-	-	-	3.421
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,452	14.93	-	-	-	-	3.568
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,529	15.14	-	-	-	-	3.657
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,817	15.93	-	-	-	-	3.732
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,048	16.56	-	-	-	-	3.829
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,138	16.81	-	-	-	-	3.848
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,207	16.99	9.100000	11:31:35 AM	3.9500	3.9500	3.887
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,328	17.33	-	-	-	-	3.884
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,664	18.25	-	-	-	-	3.932
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,258	19.87	-	-	-	-	3.919