

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 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	1	0.00	-	-	-	-	-
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	1	0.00	-	-	-	-	-
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	8	0.02	-	-	-	-	0.974
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	15	0.04	-	-	-	-	0.974
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	22	0.06	-	-	-	-	0.974
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	29	0.08	2.000000	10:19:16 AM	1.0250	1.0250	0.974
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	36	0.10	-	-	-	-	1.362
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	36	0.10	1.600000	11:40:05 AM	1.0000	0.9219	0.985
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	43	0.12	35.289000	1:13:01 PM	1.0000	0.8113	1.035
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	49	0.13	18.000000	10:23:51 AM	1.0250	1.0250	1.016
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	57	0.16	186.312000	11:19:44 AM	0.9000	0.9000	1.023
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	64	0.18	120.500000	10:44:42 AM	0.9000	0.9012	1.019
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	71	0.19	254.088000	1:26:49 PM	1.0000	1.0042	1.027
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	76	0.21	-	-	-	-	1.495
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	78	0.21	41.258000	1:16:14 PM	1.0150	1.0149	1.066
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	85	0.23	144.247000	1:51:52 PM	1.0300	1.0233	1.038
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	92	0.25	2315.379400	1:54:34 PM	1.0200	1.0229	1.026
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	99	0.27	2.000000	1:13:12 PM	1.1000	1.1000	1.098
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	106	0.29	-	-	-	-	1.168
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	113	0.31	41.399000	11:27:40 AM	1.6500	1.6054	1.650
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	113	0.31	1.100000	9:50:04 AM	1.1000	1.1000	1.198
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	120	0.33	30.850000	10:41:15 AM	1.1500	1.1500	1.227
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	127	0.35	6.000000	10:41:00 AM	1.1500	1.1500	1.324
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	130	0.36	119.700000	1:21:40 PM	1.5750	1.6071	1.650
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	134	0.37	1.000000	10:54:54 AM	1.1500	1.1500	1.303
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	141	0.39	-	-	-	-	1.400
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	148	0.41	-	-	-	-	1.469
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	155	0.42	25.000000	10:14:08 AM	1.3900	1.3900	1.500
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	162	0.44	217.730000	11:10:12 AM	1.3650	1.3766	1.378
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	169	0.46	13.800000	11:25:38 AM	1.8000	1.7870	1.672
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	169	0.46	5.000000	9:47:28 AM	1.4250	1.4250	1.497
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	176	0.48	2266.833000	1:50:19 PM	1.4400	1.4443	1.454
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	183	0.50	1516.908000	1:55:49 PM	1.4500	1.4423	1.441
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	190	0.52	6.408000	11:26:26 AM	1.5000	1.5000	1.531
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	197	0.54	0.290000	1:01:49 PM	1.4800	1.4800	1.552

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RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	204	0.56	-	-	-	-	1.534
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	211	0.58	-	-	-	-	1.652
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	215	0.59	137.822000	1:43:18 PM	3.5000	1.6801	1.688
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	218	0.60	0.100000	1:01:55 PM	1.5500	1.5500	1.557
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	225	0.62	3.847000	11:13:53 AM	1.5500	1.5500	1.594
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	232	0.64	4.009000	1:12:34 PM	1.5500	1.5687	1.614
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	239	0.65	-	-	-	-	1.599
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	246	0.67	-	-	-	-	1.609
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	253	0.69	-	-	-	-	1.621
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	260	0.71	-	-	-	-	1.635
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	267	0.73	15.000000	9:02:50 AM	1.6350	1.6350	1.681
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	274	0.75	-	-	-	-	1.682
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	281	0.77	-	-	-	-	1.704
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	288	0.79	-	-	-	-	1.667
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	295	0.81	-	-	-	-	1.687
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	302	0.83	-	-	-	-	1.695
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	316	0.87	4.000000	10:31:46 AM	1.7300	1.7300	1.715
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	323	0.88	-	-	-	-	1.721
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	330	0.90	-	-	-	-	1.685
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	337	0.92	-	-	-	-	1.753
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	344	0.94	0.150000	10:02:32 AM	1.8000	1.8000	1.771
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	344	0.94	2.396900	11:29:19 AM	1.7000	1.7000	1.747
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	351	0.96	-	-	-	-	1.757
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	358	0.98	18.860000	1:10:19 PM	1.7350	1.7310	1.742
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	365	1.00	4202.655000	1:57:15 PM	1.7355	1.7404	1.746
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	379	1.04	-	-	-	-	1.811
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	435	1.19	0.300000	11:33:32 AM	1.9000	1.9000	1.868
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	442	1.21	67.025000	1:01:52 PM	1.8900	1.8995	1.849
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	489	1.34	-	-	-	-	1.873
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	601	1.65	867.412600	1:35:35 PM	1.9275	1.9250	1.910
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	630	1.73	-	-	-	-	1.963
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	672	1.84	-	-	-	-	2.002
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	706	1.93	-	-	-	-	2.025
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	754	2.06	344.070000	1:31:49 PM	2.0600	2.0485	2.050
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	756	2.07	2.020000	11:04:16 AM	2.1000	2.1000	2.060

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	823	2.25	791.820000	1:40:25 PM	2.0700	2.0701	2.074
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	832	2.28	-	-	-	-	2.112
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	848	2.32	0.047000	10:27:21 AM	2.1250	2.1473	2.161
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	892	2.44	89.926000	11:17:56 AM	2.1900	2.1754	2.181
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	930	2.55	-	-	-	-	2.179
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,008	2.76	8.500000	11:23:06 AM	2.4000	2.4000	2.283
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,034	2.83	2398.279000	1:56:30 PM	2.2000	2.2013	2.208
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,077	2.95	-	-	-	-	2.279
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,218	3.34	279.620000	1:28:54 PM	2.2500	2.2681	2.300
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,257	3.44	0.020000	9:28:12 AM	2.2500	2.2500	2.387
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,301	3.56	-	-	-	-	2.422
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,364	3.73	-	-	-	-	2.462
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,379	3.78	29.408376	11:10:36 AM	2.4000	2.4000	2.643
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,437	3.93	5.028000	10:53:51 AM	2.4000	2.4000	2.454
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,462	4.00	-	-	-	-	2.465
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,614	4.42	278.600000	11:15:01 AM	2.5500	2.5503	2.565
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,616	4.42	-	-	-	-	2.599
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,736	4.75	3790.797000	1:52:27 PM	2.7250	2.7251	2.729
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,764	4.83	1957.038000	1:57:31 PM	2.7950	2.7771	2.780
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,805	4.94	-	-	-	-	2.698
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,845	5.05	-	-	-	-	2.708
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,896	5.19	-	-	-	-	2.725
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,922	5.26	640.022000	1:02:11 PM	2.7900	2.8001	2.794
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,140	5.86	-	-	-	-	2.968
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,170	5.94	15.000000	10:32:55 AM	2.9750	2.9750	2.811
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,218	6.07	-	-	-	-	2.834
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,302	6.30	-	-	-	-	2.841
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,366	6.48	-	-	-	-	2.856
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,491	6.82	7.850000	1:51:04 PM	3.2000	3.2000	2.888
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,689	7.36	50.800000	10:59:29 AM	2.9500	2.9500	2.955
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,946	8.07	-	-	-	-	2.950
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,983	8.17	567.079000	1:27:00 PM	2.8800	2.8790	2.879
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,485	9.54	-	-	-	-	2.988
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,528	9.66	1.000000	1:58:05 PM	2.7500	2.7500	2.967
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,547	9.71	-	-	-	-	2.989

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,729	10.21	-	-	-	-	3.003
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,903	10.69	65.017000	10:40:21 AM	2.9500	2.9900	2.988
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,981	10.90	-	-	-	-	3.027
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,101	11.23	0.030000	10:40:23 AM	3.1500	3.1500	3.067
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,129	11.31	10.000000	1:40:50 PM	3.5000	3.5000	3.092
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,339	11.88	0.017000	10:40:27 AM	3.5000	3.5000	3.142
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,402	12.05	0.048000	10:40:28 AM	3.7000	3.7000	3.174
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,514	12.36	2.900000	11:59:53 AM	3.4000	3.4914	3.550
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,108	13.99	-	-	-	-	3.468
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,437	14.89	-	-	-	-	3.599
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,514	15.10	1304.000000	10:31:32 AM	3.8781	3.8781	3.878
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,802	15.89	28.000000	9:59:00 AM	3.7429	3.7429	3.730
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,033	16.52	0.025000	10:40:24 AM	3.9000	3.9000	3.808
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,123	16.76	39.033000	10:44:13 AM	4.1000	3.8773	3.842
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,192	16.95	31.680000	1:59:53 PM	4.2500	4.1278	3.872
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,313	17.28	-	-	-	-	3.944
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,649	18.20	152.900000	9:48:43 AM	3.9750	3.9685	3.963
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,243	19.83	6.518000	11:55:28 AM	3.9550	3.9641	3.921