

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 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	6	0.02	-	-	-	-	0.972
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	13	0.04	-	-	-	-	0.972
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	20	0.06	6.191000	10:19:47 AM	1.0000	1.0000	0.972
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	27	0.07	1000.000000	11:41:56 AM	1.2500	1.2500	1.250
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	27	0.07	11.359000	10:23:23 AM	1.0000	1.0000	0.971
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	34	0.09	-	-	-	-	0.999
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	40	0.11	12.220000	11:54:29 AM	0.8000	0.7583	1.015
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	48	0.13	27.940800	10:31:57 AM	0.8500	0.8974	0.999
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	55	0.15	3.040000	10:16:23 AM	1.0100	1.0100	1.013
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	62	0.17	20.000000	10:00:40 AM	0.8500	0.8500	1.064
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	67	0.18	-	-	-	-	1.318
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	69	0.19	6.010000	11:26:01 AM	1.0200	1.0200	1.103
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	76	0.21	176.197000	11:55:53 AM	1.0150	1.0149	1.015
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	83	0.23	239.757000	1:53:43 PM	1.0260	1.0249	1.030
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	90	0.25	309.644000	1:44:12 PM	1.0275	1.0261	1.021
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	97	0.27	-	-	-	-	1.109
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	104	0.29	9.100000	11:55:04 AM	1.3750	1.3948	1.429
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	104	0.29	-	-	-	-	1.137
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	111	0.30	-	-	-	-	1.172
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	118	0.32	3.380000	10:53:12 AM	1.0200	1.0596	1.100
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	121	0.33	1011.550000	11:54:57 AM	1.4250	1.4199	1.405
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	125	0.34	11.000000	1:22:41 PM	1.1000	1.1000	1.227
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	132	0.36	0.010000	10:53:05 AM	1.0500	1.0500	1.203
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	139	0.38	-	-	-	-	1.326
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	146	0.40	0.025000	11:59:23 AM	1.4000	1.4000	1.358
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	153	0.42	0.500000	10:22:03 AM	1.4500	1.4500	1.380
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	160	0.44	19.713000	11:31:40 AM	1.5250	1.5902	1.496
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	160	0.44	0.520000	10:51:55 AM	1.4000	1.4000	1.396
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	167	0.46	8.500000	10:56:40 AM	1.4400	1.4400	1.454
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	174	0.48	27.398000	1:17:41 PM	1.4400	1.4428	1.440
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	181	0.50	1570.190000	1:51:47 PM	1.4490	1.4495	1.447
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	188	0.52	-	-	-	-	1.489
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	195	0.53	-	-	-	-	1.473
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	202	0.55	-	-	-	-	1.532

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RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	206	0.56	6.050000	1:53:57 PM	1.6350	1.6752	1.644
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	209	0.57	-	-	-	-	1.499
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	216	0.59	0.250000	10:43:05 AM	1.5400	1.5400	1.550
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	223	0.61	71.397000	1:10:30 PM	1.4000	1.5143	1.538
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	230	0.63	-	-	-	-	1.541
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	237	0.65	-	-	-	-	1.553
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	244	0.67	-	-	-	-	1.566
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	251	0.69	-	-	-	-	1.580
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	258	0.71	-	-	-	-	1.607
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	265	0.73	-	-	-	-	1.616
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	272	0.75	11.513000	1:17:27 PM	1.6250	1.6146	1.666
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	279	0.76	-	-	-	-	1.643
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	286	0.78	-	-	-	-	1.645
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	293	0.80	-	-	-	-	1.657
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	307	0.84	-	-	-	-	1.720
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	314	0.86	-	-	-	-	1.721
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	321	0.88	1.000000	10:36:05 AM	1.6500	1.6500	1.735
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	328	0.90	104.020000	11:35:56 AM	1.7000	1.7014	1.713
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	335	0.92	1.650000	1:40:24 PM	1.7200	1.7227	1.684
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	335	0.92	5.460000	1:08:27 PM	1.7000	1.7000	1.717
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	342	0.94	1.500000	9:52:16 AM	1.7400	1.7400	1.730
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	349	0.96	-	-	-	-	1.742
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	356	0.98	877.900000	1:52:17 PM	1.7500	1.7498	1.745
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	363	0.99	323.199000	1:59:44 PM	1.7375	1.7440	1.745
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	370	1.01	-	-	-	-	1.724
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	426	1.17	66.951255	11:42:06 AM	1.8250	1.8250	1.780
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	433	1.19	86.200000	11:37:52 AM	1.8000	1.8102	1.798
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	480	1.31	-	-	-	-	1.814
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	592	1.62	2.000000	11:18:15 AM	2.0000	2.0000	1.834
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	621	1.70	-	-	-	-	1.934
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	663	1.82	-	-	-	-	1.974
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	697	1.91	-	-	-	-	2.004
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	745	2.04	1355.260000	1:58:02 PM	2.0200	2.0181	2.017
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	747	2.05	-	-	-	-	2.046

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	814	2.23	2132.630000	1:56:29 PM	2.0760	2.0826	2.081
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	823	2.25	-	-	-	-	2.104
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	839	2.30	-	-	-	-	2.238
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	883	2.42	2.620000	11:22:45 AM	2.2200	2.2153	2.167
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	921	2.52	-	-	-	-	2.179
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	999	2.74	30.675000	1:31:55 PM	2.4000	2.3993	2.378
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,025	2.81	541.893470	1:07:30 PM	2.2125	2.2058	2.209
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,068	2.92	-	-	-	-	2.291
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,209	3.31	12.600000	11:32:08 AM	2.3000	2.3000	2.343
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,248	3.42	-	-	-	-	2.411
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,292	3.54	-	-	-	-	2.444
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,355	3.71	-	-	-	-	2.486
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,370	3.75	-	-	-	-	2.575
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,428	3.91	45.000000	1:06:42 PM	2.2500	2.3422	2.451
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,453	3.98	-	-	-	-	2.527
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,605	4.39	-	-	-	-	2.573
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,607	4.40	2.000000	1:41:03 PM	2.8925	2.8925	2.636
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,727	4.73	2335.165000	1:52:08 PM	2.7425	2.7478	2.747
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,755	4.81	3440.476566	1:38:00 PM	2.8600	2.8590	2.864
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,796	4.92	-	-	-	-	2.742
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,836	5.03	-	-	-	-	2.759
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,887	5.17	-	-	-	-	2.777
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,913	5.24	181.000000	11:35:36 AM	2.8700	2.8576	2.864
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,131	5.83	1.000000	1:12:43 PM	2.9950	2.9950	2.948
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,161	5.92	-	-	-	-	2.903
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,209	6.05	-	-	-	-	2.888
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,293	6.28	-	-	-	-	2.899
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,357	6.45	1.400000	10:05:26 AM	2.9750	2.9750	2.900
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,482	6.80	-	-	-	-	2.935
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,680	7.34	1.500000	1:38:58 PM	3.0000	3.0000	2.949
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,937	8.04	-	-	-	-	2.975
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,974	8.14	176.200000	11:43:47 AM	2.9500	2.9566	2.949
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,476	9.52	3.300000	11:57:15 AM	3.2000	3.2000	2.985
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,519	9.64	-	-	-	-	2.938

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RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,538	9.69	-	-	-	-	2.984
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,720	10.19	-	-	-	-	2.996
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,894	10.66	14.500000	1:49:34 PM	2.9750	2.9750	2.989
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,972	10.88	-	-	-	-	3.036
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,092	11.20	-	-	-	-	3.075
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,120	11.28	-	-	-	-	3.157
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,330	11.86	-	-	-	-	3.164
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,393	12.03	-	-	-	-	3.193
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,505	12.33	24.500000	11:46:55 AM	3.6500	3.5529	3.380
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,099	13.96	-	-	-	-	3.521
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,428	14.86	-	-	-	-	3.677
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,505	15.07	-	-	-	-	3.874
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,793	15.86	-	-	-	-	3.840
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,024	16.49	26.000000	10:26:34 AM	3.9500	3.9481	3.926
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,114	16.74	0.500000	10:27:31 AM	4.0000	4.0000	3.960
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,183	16.93	34.950970	1:41:08 PM	4.1100	4.0681	4.001
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,304	17.26	-	-	-	-	3.981
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,640	18.18	52.000000	11:02:39 AM	3.9950	3.9944	3.994
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,234	19.81	4.046485	11:46:21 AM	4.0200	4.0236	4.079