

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	1	0.00	-	-	-	-	-
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	8	0.02	1.008000	1:11:16 PM	1.0000	1.0000	1.051
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	15	0.04	6.191000	9:14:33 AM	0.6500	0.6500	1.051
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	22	0.06	-	-	-	-	1.308
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	22	0.06	24.275000	11:53:03 AM	0.7500	0.7736	1.051
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	29	0.08	-	-	-	-	1.064
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	35	0.10	8.171000	1:21:55 PM	0.8000	0.8000	1.073
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	43	0.12	0.527000	10:22:03 AM	1.0000	1.0000	1.060
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	50	0.14	3.040000	9:17:17 AM	0.7500	0.7500	1.069
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	57	0.16	4.000000	10:46:05 AM	0.9000	0.9000	1.176
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	62	0.17	9.910000	1:08:10 PM	1.4000	1.4000	1.361
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	64	0.18	0.369000	10:51:54 AM	1.0000	1.0000	1.103
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	71	0.19	227.731000	1:42:04 PM	0.9500	1.0127	1.014
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	78	0.21	609.212500	1:59:07 PM	1.0200	1.0140	1.018
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	85	0.23	19.641907	1:41:33 PM	1.0200	1.0193	1.021
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	92	0.25	1125.020000	1:54:34 PM	1.0000	0.9931	1.115
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	99	0.27	1.500000	11:32:46 AM	1.3500	1.3500	1.454
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	99	0.27	56.127000	1:41:25 PM	1.0250	1.0864	1.139
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	106	0.29	1.803000	10:49:09 AM	1.0000	1.0388	1.168
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	113	0.31	2.413000	10:49:21 AM	1.1000	1.1000	1.100
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	116	0.32	5.560000	11:29:47 AM	1.3100	1.3010	1.305
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	120	0.33	304.300000	10:38:11 AM	1.0500	1.0007	1.216
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	127	0.35	9.155000	9:36:22 AM	1.0750	1.0750	1.196
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	134	0.37	-	-	-	-	1.291
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	141	0.39	150.000000	10:28:10 AM	1.3150	1.3150	1.315
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	148	0.41	150.000000	1:46:19 PM	1.3000	1.3000	1.300
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	155	0.42	-	-	-	-	1.498
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	155	0.42	1106.660000	1:15:58 PM	1.3400	1.3366	1.341
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	162	0.44	30.114000	1:35:59 PM	1.3700	1.3678	1.430
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	169	0.46	65.793000	1:45:31 PM	1.3800	1.3758	1.437
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	176	0.48	221.569000	1:17:01 PM	1.3850	1.3834	1.418
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	183	0.50	3284.421200	1:56:14 PM	1.3800	1.3903	1.381
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	190	0.52	-	-	-	-	1.444
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	197	0.54	251.117000	1:55:53 PM	1.5000	1.5249	1.525

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RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	201	0.55	7.700000	11:32:49 AM	1.6000	1.6136	1.708
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	204	0.56	-	-	-	-	1.473
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	211	0.58	-	-	-	-	1.550
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	218	0.60	12.568000	1:11:22 PM	1.4950	1.4758	1.480
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	225	0.62	2.500000	10:52:12 AM	1.6600	1.6600	1.518
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	232	0.64	8.000000	11:32:49 AM	1.5500	1.5500	1.532
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	239	0.65	50.000000	11:16:51 AM	1.5750	1.5750	1.575
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	246	0.67	-	-	-	-	1.561
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	253	0.69	0.600000	1:18:29 PM	1.6000	1.6000	1.584
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	260	0.71	-	-	-	-	1.596
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	267	0.73	-	-	-	-	1.633
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	274	0.75	-	-	-	-	1.626
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	281	0.77	-	-	-	-	1.629
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	288	0.79	-	-	-	-	1.637
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	302	0.83	-	-	-	-	1.678
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	309	0.85	-	-	-	-	1.680
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	316	0.87	5.000000	1:36:13 PM	1.6250	1.6250	1.735
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	323	0.88	237.610000	11:28:59 AM	1.6500	1.6500	1.670
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	330	0.90	-	-	-	-	1.638
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	330	0.90	-	-	-	-	1.685
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	337	0.92	1.346000	10:00:38 AM	1.7250	1.7250	1.691
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	344	0.94	-	-	-	-	1.741
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	351	0.96	27.680000	1:51:05 PM	1.6950	1.6938	1.725
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	358	0.98	455.981000	11:49:29 AM	1.7000	1.6993	1.702
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	365	1.00	12.250000	11:13:04 AM	1.7250	1.7279	1.671
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	365	1.00	690.563000	1:57:08 PM	1.6900	1.6898	1.690
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	421	1.15	19.040447	10:38:06 AM	1.7500	1.7500	1.727
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	428	1.17	1446.130000	1:47:43 PM	1.7215	1.7245	1.717
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	475	1.30	-	-	-	-	1.750
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	587	1.61	456.537000	1:25:22 PM	1.7251	1.7601	1.745
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	616	1.69	-	-	-	-	1.853
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	658	1.80	-	-	-	-	1.887
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	692	1.90	-	-	-	-	1.912
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	740	2.03	261.700000	1:54:29 PM	1.8985	1.8999	1.912

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RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	742	2.03	-	-	-	-	1.949
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	809	2.22	528.728000	1:36:54 PM	1.9845	1.9938	1.988
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	818	2.24	-	-	-	-	2.002
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	834	2.28	0.400000	10:25:16 AM	2.0200	2.0200	2.021
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	878	2.40	51.800000	1:57:04 PM	2.0350	2.0293	2.004
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	916	2.51	-	-	-	-	2.070
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	994	2.72	28.500000	1:54:23 PM	2.2800	2.2881	2.374
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,020	2.79	363.000000	1:59:16 PM	2.0550	2.0464	2.051
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,063	2.91	-	-	-	-	2.173
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,204	3.30	265.525000	1:37:51 PM	2.1275	2.1250	2.124
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,243	3.40	0.050000	9:48:00 AM	2.3000	2.3000	2.289
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,287	3.52	-	-	-	-	2.319
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,350	3.70	-	-	-	-	2.360
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,365	3.74	4.665749	11:29:40 AM	2.3100	2.3100	2.418
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,423	3.90	-	-	-	-	2.445
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,448	3.96	-	-	-	-	2.408
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,600	4.38	17.177000	10:18:53 AM	2.4850	2.4860	2.503
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,602	4.39	-	-	-	-	2.506
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,722	4.72	2310.694000	1:48:32 PM	2.6575	2.6536	2.659
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,750	4.79	1773.500000	1:52:41 PM	2.7000	2.6994	2.699
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,791	4.90	-	-	-	-	2.608
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,831	5.01	-	-	-	-	2.627
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,882	5.15	-	-	-	-	2.644
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,908	5.22	242.450000	1:38:26 PM	2.7000	2.7015	2.696
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,126	5.82	9.060000	10:39:27 AM	2.7500	2.7500	2.805
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,156	5.90	3.500000	11:15:38 AM	2.8150	2.8243	2.897
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,204	6.03	-	-	-	-	2.753
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,288	6.26	0.600000	10:46:34 AM	3.5000	3.0000	2.767
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,352	6.44	-	-	-	-	2.820
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,477	6.78	-	-	-	-	2.806
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,675	7.32	0.600000	-	-	-	2.868
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,932	8.03	-	-	-	-	2.857
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,969	8.13	214.890000	1:53:33 PM	2.8300	2.8232	2.833
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,471	9.50	2.000000	11:08:23 AM	3.0000	3.0000	2.878

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RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,514	9.62	122.720000	1:58:35 PM	2.8300	2.8474	2.850
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,533	9.67	-	-	-	-	2.879
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,715	10.17	-	-	-	-	2.896
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,889	10.65	1.000000	11:20:21 AM	3.2500	3.2500	2.868
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,967	10.86	-	-	-	-	2.946
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,087	11.19	2.500000	11:08:50 AM	3.4000	3.3900	2.986
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,115	11.27	2.750000	1:53:55 PM	3.1500	3.2164	3.155
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,325	11.84	-	-	-	-	3.079
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,388	12.01	-	-	-	-	3.107
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,500	12.32	21.659000	1:48:24 PM	3.3500	3.4354	3.244
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,094	13.95	-	-	-	-	3.469
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,423	14.85	1.700000	11:42:34 AM	3.7000	3.7000	3.639
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,500	15.06	158.000000	11:14:55 AM	3.9500	3.9475	3.933
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,788	15.85	-	-	-	-	3.806
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,019	16.48	100.000000	11:14:50 AM	3.9500	3.9500	3.950
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,109	16.73	-	-	-	-	3.918
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,178	16.91	6.440000	1:13:18 PM	3.8500	3.9672	3.999
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,299	17.25	-	-	-	-	3.938
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,635	18.17	52.500000	11:20:04 AM	3.9700	3.9510	3.971
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,229	19.79	84.000000	11:04:13 AM	4.0000	3.8049	3.845