

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 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	14	0.04	5.400000	1:13:17 PM	2.0000	2.0037	2.135
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	21	0.06	1.500000	10:54:03 AM	2.0400	2.0467	2.060
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	28	0.08	363.942000	1:04:59 PM	2.0000	2.0348	2.173
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	35	0.10	23.772100	1:09:46 PM	2.0355	2.0214	2.015
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	42	0.12	150.530000	1:37:43 PM	2.0200	1.9288	2.131
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	49	0.13	1.000000	11:35:00 AM	2.1000	2.1000	2.148
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	56	0.15	-	-	-	-	2.174
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	56	0.15	11.422000	1:09:19 PM	2.0300	2.0226	2.153
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	57	0.16	506.834700	10:58:46 AM	2.0000	2.0023	2.099
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	63	0.17	-	-	-	-	2.132
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	70	0.19	7.900000	1:36:30 PM	2.0100	2.0415	2.134
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	77	0.21	447.624900	1:34:39 PM	2.0325	2.0326	2.137
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	84	0.23	-	-	-	-	2.335
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	84	0.23	1735.339900	1:51:35 PM	2.0350	2.0459	2.162
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	91	0.25	2224.102800	1:54:14 PM	2.0450	2.0475	2.162
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	105	0.29	1.600000	10:40:45 AM	2.0500	2.0500	2.172
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	112	0.31	15.400000	11:09:31 AM	2.0500	2.0550	2.180
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	119	0.33	0.500000	11:08:41 AM	2.0500	2.0500	2.206
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	126	0.35	43.810000	1:49:31 PM	2.1250	2.1250	2.195
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	133	0.36	0.505000	10:33:24 AM	2.0750	2.0750	2.195
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	140	0.38	11.922000	1:08:15 PM	2.0750	2.0750	2.190
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	147	0.40	1.010000	1:25:37 PM	2.1400	2.1400	2.209
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	154	0.42	1.055000	11:00:12 AM	2.0750	2.0750	2.205
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	161	0.44	14.525000	11:46:14 AM	2.0750	2.0853	2.202
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	168	0.46	-	-	-	-	2.207
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	175	0.48	24.810000	1:01:37 PM	2.3175	2.3175	2.340
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	175	0.48	340.744000	1:44:43 PM	2.1000	2.1072	2.217
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	182	0.50	110.264000	1:55:23 PM	2.1500	2.1468	2.163
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	196	0.54	1.060000	10:02:17 AM	2.1500	2.1500	2.226
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	203	0.56	0.500000	9:25:59 AM	2.2500	2.2500	2.291
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	210	0.58	-	-	-	-	2.322
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	215	0.59	6.752500	11:34:18 AM	2.3000	2.3000	2.289
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	217	0.59	7.180000	1:02:09 PM	2.2000	2.1709	2.280
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	224	0.61	50.500000	10:26:34 AM	2.2000	2.2000	2.336
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	231	0.63	-	-	-	-	2.363

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	238	0.65	-	-	-	-	2.384
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	245	0.67	-	-	-	-	2.277
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	252	0.69	25.470000	11:15:00 AM	2.4000	2.4000	2.324
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	252	0.69	-	-	-	-	2.421
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	259	0.71	-	-	-	-	2.441
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	266	0.73	-	-	-	-	2.504
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	269	0.74	1227.100000	1:11:31 PM	2.4000	2.3247	2.405
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	287	0.79	-	-	-	-	2.535
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	294	0.81	-	-	-	-	2.550
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	301	0.82	514.774000	1:51:04 PM	2.4000	2.2804	2.545
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	308	0.84	-	-	-	-	2.582
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	308	0.84	539.860000	1:47:59 PM	2.3950	2.3950	2.587
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	315	0.86	-	-	-	-	2.609
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	322	0.88	-	-	-	-	2.345
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	329	0.90	22.770000	1:48:36 PM	2.4350	2.4350	2.576
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	336	0.92	170.570000	1:38:01 PM	2.4500	2.4487	2.609
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	343	0.94	93.364000	11:08:41 AM	2.3750	2.3750	2.574
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	350	0.96	6.380000	11:24:58 AM	2.3775	2.3774	2.595
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	354	0.97	152.290000	1:43:58 PM	2.4500	2.3902	2.431
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	357	0.98	41.040000	11:54:15 AM	2.3750	2.3752	2.553
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	364	1.00	281.042900	1:56:04 PM	2.3850	2.3778	2.560
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	483	1.32	5.043000	1:11:47 PM	2.5200	2.4125	2.506
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	518	1.42	1.100000	10:37:59 AM	2.5200	2.5200	2.524
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	574	1.57	6.400000	1:04:52 PM	2.5375	2.5375	2.558
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	581	1.59	868.037500	1:51:02 PM	2.5500	2.5430	2.608
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	628	1.72	2.000000	11:19:56 AM	2.7500	2.7500	2.578
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	740	2.03	599.582500	1:20:50 PM	2.6275	2.5850	2.637
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	769	2.11	50.000000	1:57:11 PM	2.6500	2.6500	2.705
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	811	2.22	-	-	-	-	2.665
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	845	2.31	-	-	-	-	2.680
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	893	2.45	136.100000	1:32:10 PM	2.6500	2.6530	2.675
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	895	2.45	-	-	-	-	2.701
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	962	2.63	2086.372000	1:55:34 PM	2.6000	2.6090	2.639
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	971	2.66	1.350000	11:20:45 AM	2.8500	2.8500	2.735
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	987	2.70	20.407500	1:49:53 PM	2.7000	2.7037	2.716

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,031	2.82	1044.640000	1:13:11 PM	2.7500	2.7004	2.740
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,069	2.93	-	-	-	-	2.777
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,147	3.14	13.424000	1:57:51 PM	2.8600	2.8955	2.840
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,216	3.33	-	-	-	-	2.832
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,357	3.72	54.357500	1:35:29 PM	2.7700	2.7479	2.787
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,396	3.82	337.610000	1:13:21 PM	3.0000	2.8863	2.914
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,440	3.94	-	-	-	-	2.912
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,503	4.12	-	-	-	-	2.932
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,518	4.16	6.300000	1:13:34 PM	3.1000	3.1000	3.153
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,576	4.32	5.560000	1:14:21 PM	2.9650	2.9722	2.843
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,601	4.38	-	-	-	-	2.961
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,753	4.80	175.600000	1:02:32 PM	3.1000	3.0476	3.073
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,755	4.81	-	-	-	-	3.006
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,903	5.21	12006.080000	1:59:52 PM	3.0950	3.1550	3.133
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,944	5.32	-	-	-	-	3.057
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,984	5.43	-	-	-	-	3.067
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,035	5.57	-	-	-	-	3.081
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,061	5.64	361.953000	11:36:59 AM	2.9750	2.9767	2.998
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,279	6.24	113.000000	11:56:15 AM	3.1500	3.3461	3.362
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,309	6.32	-	-	-	-	3.169
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,357	6.45	-	-	-	-	3.161
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,441	6.68	-	-	-	-	3.304
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,505	6.86	-	-	-	-	3.226
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,630	7.20	-	-	-	-	3.225
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,828	7.74	-	-	-	-	3.280
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,085	8.45	-	-	-	-	3.316
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,122	8.55	2104.100000	1:57:47 PM	3.2500	3.2960	3.278
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,624	9.92	-	-	-	-	3.387
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,686	10.09	400.000000	10:46:26 AM	3.4236	3.4236	3.420
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,868	10.59	-	-	-	-	3.450
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,042	11.07	260.500000	1:29:05 PM	3.4000	3.4154	3.429
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,120	11.28	-	-	-	-	3.552
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,240	11.61	-	-	-	-	3.569
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,268	11.69	16.000000	10:56:26 AM	4.1000	4.0313	3.534
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,478	12.26	-	-	-	-	3.597

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,541	12.43	-	-	-	-	3.671
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,653	12.74	18.500000	1:55:52 PM	4.0900	4.0354	3.993
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,247	14.37	-	-	-	-	3.836
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,576	15.27	-	-	-	-	3.928
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,653	15.48	-	-	-	-	4.206
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,941	16.27	-	-	-	-	3.968
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,172	16.90	2.000000	-	-	-	4.064
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,262	17.14	-	-	-	-	4.088
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,331	17.33	9.010000	1:58:11 PM	4.4000	4.4555	4.162
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,452	17.67	-	-	-	-	4.154
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,788	18.59	-	-	-	-	3.960
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,382	20.21	3.606000	1:58:21 PM	4.4000	4.4000	4.215