

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	13	0.04	455.000000	11:20:30 AM	2.0500	2.0495	2.161
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	20	0.06	-	-	-	-	2.060
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	27	0.07	18.511000	1:40:14 PM	2.0000	2.0000	2.173
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	34	0.09	4.900000	10:10:41 AM	2.0000	2.0000	2.015
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	41	0.11	0.529000	9:55:56 AM	2.0100	2.0100	2.128
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	48	0.13	6.846000	10:04:13 AM	2.0000	2.0103	2.145
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	55	0.15	6.000000	11:00:00 AM	2.0800	2.0800	2.125
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	55	0.15	6.502000	10:16:16 AM	2.0500	2.0185	2.151
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	56	0.15	211.000000	11:23:07 AM	1.9800	1.9573	2.075
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	62	0.17	-	-	-	-	2.132
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	69	0.19	-	-	-	-	2.134
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	76	0.21	103.536800	1:39:06 PM	2.0200	2.0281	2.137
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	83	0.23	-	-	-	-	2.265
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	83	0.23	1111.646000	1:58:13 PM	2.0200	2.0317	2.161
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	90	0.25	1160.179100	1:50:45 PM	2.0350	2.0368	2.159
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	104	0.29	12.420000	1:42:42 PM	2.0500	2.0500	2.175
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	111	0.30	-	-	-	-	2.184
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	118	0.32	-	-	-	-	2.208
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	125	0.34	22.906000	10:52:19 AM	2.0500	2.0478	2.200
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	132	0.36	0.487000	10:37:04 AM	2.0750	2.0750	2.201
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	139	0.38	-	-	-	-	2.190
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	146	0.40	1.705000	10:31:10 AM	2.0700	2.0721	2.209
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	153	0.42	74.100000	1:11:52 PM	2.0750	2.0750	2.198
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	160	0.44	5.924000	10:50:58 AM	2.1000	2.1000	2.202
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	167	0.46	7.050000	10:23:37 AM	2.1500	2.1500	2.206
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	174	0.48	1.000000	11:58:29 AM	2.3000	2.3000	2.303
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	174	0.48	107.244000	1:44:59 PM	2.1000	2.1064	2.217
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	181	0.50	190.399000	1:49:06 PM	2.1255	2.1340	2.240
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	195	0.53	318.071000	1:16:15 PM	2.1350	2.1646	2.259
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	202	0.55	-	-	-	-	2.298
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	209	0.57	-	-	-	-	2.328
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	214	0.59	-	-	-	-	2.320
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	216	0.59	-	-	-	-	2.280
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	223	0.61	289.500000	10:59:51 AM	2.1500	2.1827	2.301
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	230	0.63	-	-	-	-	2.369

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	237	0.65	-	-	-	-	2.390
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	244	0.67	-	-	-	-	2.277
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	251	0.69	1.500000	1:11:26 PM	2.4000	2.4000	2.307
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	251	0.69	0.650000	11:17:19 AM	2.3000	2.3000	2.426
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	258	0.71	-	-	-	-	2.445
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	265	0.73	-	-	-	-	2.504
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	268	0.73	53.805000	1:16:42 PM	2.3750	2.3750	2.401
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	286	0.78	-	-	-	-	2.535
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	293	0.80	-	-	-	-	2.550
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	300	0.82	5.810000	1:38:26 PM	2.3150	2.3150	2.545
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	307	0.84	3.000000	11:59:10 AM	2.4800	2.4800	2.548
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	307	0.84	112.540000	1:18:57 PM	2.3700	2.3700	2.584
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	314	0.86	-	-	-	-	2.609
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	321	0.88	-	-	-	-	2.350
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	328	0.90	54.302000	1:34:48 PM	2.3950	2.3742	2.574
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	335	0.92	31.210000	1:48:02 PM	2.4250	2.4235	2.609
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	342	0.94	505.000000	10:55:59 AM	2.3700	2.3997	2.583
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	349	0.96	511.188600	1:08:47 PM	2.3750	2.3960	2.597
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	353	0.97	71.600000	1:14:18 PM	2.4000	2.4000	2.405
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	356	0.98	2034.770000	1:47:44 PM	2.3800	2.3959	2.570
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	363	0.99	122.962000	1:30:16 PM	2.3750	2.3831	2.484
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	482	1.32	36.853000	1:59:11 PM	2.3500	2.3500	2.491
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	517	1.42	-	-	-	-	2.510
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	573	1.57	3.625622	11:49:49 AM	2.5750	2.5750	2.545
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	580	1.59	901.000000	1:04:10 PM	2.5500	2.5500	2.617
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	627	1.72	-	-	-	-	2.567
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	739	2.02	140.607000	1:51:37 PM	2.5850	2.5445	2.600
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	768	2.10	50.000000	9:44:49 AM	2.6000	2.6000	2.673
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	810	2.22	-	-	-	-	2.655
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	844	2.31	-	-	-	-	2.669
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	892	2.44	105.530000	1:39:46 PM	2.5950	2.5887	2.657
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	894	2.45	-	-	-	-	2.690
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	961	2.63	1274.137000	1:59:37 PM	2.5700	2.5820	2.608
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	970	2.66	-	-	-	-	2.722
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	986	2.70	298.407500	11:59:38 AM	2.6650	2.6709	2.715

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,030	2.82	1654.735000	1:44:06 PM	2.6600	2.6708	2.710
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,068	2.92	-	-	-	-	2.764
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,146	3.14	33.160000	1:49:30 PM	2.8800	2.8783	2.822
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,215	3.33	-	-	-	-	2.816
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,356	3.71	874.200000	1:56:51 PM	2.6750	2.6780	2.711
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,395	3.82	-	-	-	-	2.913
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,439	3.94	-	-	-	-	2.893
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,502	4.11	-	-	-	-	2.912
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,517	4.15	-	-	-	-	3.153
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,575	4.31	1860.483000	1:42:02 PM	2.7750	2.7898	2.808
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,600	4.38	-	-	-	-	2.938
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,752	4.80	55.840000	1:38:34 PM	2.8900	2.8915	3.072
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,754	4.80	-	-	-	-	2.981
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,902	5.21	1282.800000	1:52:26 PM	3.0350	3.0426	3.067
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,943	5.32	-	-	-	-	3.028
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,983	5.43	-	-	-	-	3.038
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,034	5.57	-	-	-	-	3.050
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,060	5.64	1539.583000	1:56:40 PM	2.9300	2.9485	2.965
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,278	6.24	307.650000	11:41:17 AM	3.4800	3.2052	3.260
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,308	6.32	-	-	-	-	3.131
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,356	6.45	-	-	-	-	3.123
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,440	6.68	-	-	-	-	3.253
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,504	6.86	-	-	-	-	3.182
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,629	7.20	-	-	-	-	3.181
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,827	7.74	765.240000	1:46:24 PM	3.2500	3.2639	3.266
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,084	8.44	-	-	-	-	3.263
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,121	8.55	275.700000	11:00:22 AM	3.2000	3.2003	3.216
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,623	9.92	-	-	-	-	3.328
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,685	10.09	-	-	-	-	3.358
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,867	10.59	-	-	-	-	3.388
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,041	11.06	1190.200000	1:57:58 PM	3.2875	3.2956	3.307
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,119	11.28	-	-	-	-	3.490
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,239	11.61	2.000000	1:32:40 PM	3.4500	3.4500	3.514
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,267	11.68	-	-	-	-	3.484
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,477	12.26	-	-	-	-	3.558

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,540	12.43	10.800000	1:02:04 PM	3.9500	3.9500	3.631
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,652	12.74	12.000000	1:53:18 PM	4.0500	4.0433	3.952
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,246	14.36	249.000000	10:57:45 AM	3.8364	3.8364	3.848
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,575	15.26	-	-	-	-	3.943
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,652	15.47	1.000000	10:05:18 AM	4.3000	4.3000	4.215
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,940	16.26	-	-	-	-	4.002
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,171	16.90	-	-	-	-	4.103
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,261	17.14	-	-	-	-	4.128
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,330	17.33	1.500000	10:41:03 AM	4.2350	4.2350	4.162
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,451	17.66	-	-	-	-	4.191
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,787	18.58	67.090000	1:29:28 PM	3.9200	3.9454	4.014
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,381	20.21	226.510081	11:21:14 AM	4.1975	4.1994	4.210