

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	9	0.03	83.000000	1:13:42 PM	1.6900	1.6970	2.053
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	16	0.04	0.400000	11:08:28 AM	1.6500	1.6500	1.954
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	23	0.06	58.437400	1:34:48 PM	1.7500	1.7500	2.066
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	30	0.08	1.000000	-	-	-	1.907
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	37	0.10	6.690000	10:12:38 AM	1.9000	1.9000	1.999
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	44	0.12	0.500000	1:18:51 PM	1.7500	1.7500	2.008
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	51	0.14	2.500000	1:00:36 PM	1.8500	1.8500	1.983
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	51	0.14	6.010000	11:54:54 AM	1.7500	1.7500	2.009
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	52	0.14	103.152800	1:26:01 PM	1.8350	1.8526	1.964
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	58	0.16	-	-	-	-	2.026
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	65	0.18	-	-	-	-	2.026
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	72	0.20	2.000000	1:14:10 PM	1.8000	1.8000	2.029
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	79	0.22	1.000000	1:07:56 PM	1.9250	1.9250	2.060
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	79	0.22	53.675700	1:08:05 PM	1.8500	1.7861	1.905
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	86	0.24	55.016000	11:46:09 AM	1.8500	1.8500	1.998
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	100	0.27	1.050000	1:21:34 PM	2.0000	2.0000	2.011
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	107	0.29	-	-	-	-	2.017
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	114	0.31	0.060000	10:13:32 AM	2.0500	2.0500	2.033
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	121	0.33	21.255900	1:52:06 PM	1.8000	1.8000	2.028
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	128	0.35	-	-	-	-	2.028
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	135	0.37	122.520000	1:57:32 PM	1.8000	1.9112	2.082
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	142	0.39	1.000000	9:37:48 AM	1.8250	1.8250	2.102
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	149	0.41	70.370000	1:28:06 PM	1.8000	1.8000	1.878
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	156	0.43	0.500000	10:15:35 AM	1.8500	1.8500	2.043
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	163	0.45	61.830000	1:27:40 PM	1.9500	1.9501	2.019
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	170	0.47	-	-	-	-	2.066
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	170	0.47	14.030000	1:49:03 PM	2.0500	2.0340	2.040
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	177	0.49	791.620000	1:03:12 PM	2.0100	1.9682	1.964
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	191	0.52	204.000000	9:48:18 AM	2.0000	2.0000	2.093
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	198	0.54	1.008000	1:27:06 PM	2.0000	2.0000	2.077
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	205	0.56	-	-	-	-	2.093
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	210	0.58	5.000000	11:41:42 AM	1.9750	1.9750	2.096
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	212	0.58	-	-	-	-	2.109
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	219	0.60	-	-	-	-	2.194
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	226	0.62	-	-	-	-	2.106

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	233	0.64	4.110000	1:53:23 PM	1.9900	1.9900	2.116
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	240	0.66	-	-	-	-	2.050
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	247	0.68	5.000000	11:38:09 AM	2.1200	2.1200	2.058
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	247	0.68	-	-	-	-	2.131
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	254	0.70	-	-	-	-	2.139
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	261	0.72	-	-	-	-	2.314
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	264	0.72	1400.000000	10:01:31 AM	1.9000	1.9000	2.010
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	282	0.77	-	-	-	-	2.345
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	289	0.79	199.300000	10:39:51 AM	2.0000	2.0000	2.118
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	296	0.81	2001.000000	10:27:28 AM	2.0225	2.0000	2.010
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	303	0.83	7.500000	1:00:11 PM	2.1250	2.1250	2.211
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	303	0.83	2200.000000	10:10:00 AM	2.0000	2.0091	2.020
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	310	0.85	10.000000	11:14:51 AM	2.1000	2.1000	2.283
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	317	0.87	400.000000	10:05:32 AM	2.0500	2.0625	2.073
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	324	0.89	126.510000	11:35:50 AM	2.1000	2.1871	2.210
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	331	0.91	0.400000	11:36:52 AM	1.9850	1.9925	2.403
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	338	0.93	186.887000	11:59:52 AM	2.1250	2.1530	2.211
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	345	0.95	352.000000	1:02:16 PM	2.2500	2.1847	2.194
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	349	0.96	656.195000	11:59:10 AM	1.9900	2.0670	2.128
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	352	0.96	0.500000	1:15:06 PM	2.1150	2.1150	2.375
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	359	0.98	110.228000	1:46:44 PM	1.9500	2.1513	2.292
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	478	1.31	-	-	-	-	2.149
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	513	1.41	-	-	-	-	2.157
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	569	1.56	8.000000	1:00:34 PM	2.1250	2.1250	2.173
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	576	1.58	0.170000	-	-	-	2.396
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	623	1.71	-	-	-	-	2.182
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	735	2.01	400.000000	10:00:32 AM	2.1250	2.1250	2.187
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	764	2.09	-	-	-	-	2.432
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	806	2.21	-	-	-	-	2.222
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	840	2.30	-	-	-	-	2.229
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	888	2.43	36.900000	1:21:22 PM	2.1000	2.1491	2.223
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	890	2.44	2.960000	11:45:30 AM	2.3000	2.3000	2.239
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	957	2.62	306.100000	1:59:39 PM	2.0950	2.1105	2.150
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	966	2.65	-	-	-	-	2.254
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	982	2.69	10.000000	1:50:41 PM	2.2500	2.2500	2.275

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,026	2.81	2783.340000	1:45:58 PM	2.2450	2.1724	2.244
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,064	2.91	2.000000	1:00:28 PM	2.4000	2.4000	2.274
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,142	3.13	253.300000	1:38:49 PM	2.6000	2.3812	2.413
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,211	3.32	-	-	-	-	2.305
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,352	3.70	720.300000	1:09:57 PM	2.4000	2.1908	2.215
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,391	3.81	-	-	-	-	2.378
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,435	3.93	-	-	-	-	2.351
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,498	4.10	-	-	-	-	2.365
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,513	4.14	100.000000	11:05:54 AM	2.4500	2.4500	2.478
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,571	4.30	3335.670000	1:59:14 PM	2.2500	2.2199	2.248
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,596	4.37	-	-	-	-	2.388
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,748	4.79	244.000000	1:54:12 PM	2.3000	2.2430	2.263
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,750	4.79	-	-	-	-	2.424
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,898	5.20	4505.725000	1:58:17 PM	2.4000	2.4103	2.422
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,939	5.31	-	-	-	-	2.469
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,979	5.42	-	-	-	-	2.479
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,030	5.56	-	-	-	-	2.492
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,056	5.63	434.500000	1:48:02 PM	2.4300	2.4483	2.429
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,274	6.23	3916.530000	1:58:13 PM	2.6750	2.6755	2.696
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,304	6.31	3.600000	1:13:43 PM	2.7750	2.7750	2.573
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,352	6.44	-	-	-	-	2.572
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,436	6.67	8.000000	1:13:26 PM	2.7800	2.7800	2.668
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,500	6.85	650.000000	10:44:02 AM	2.7810	2.7810	2.800
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,625	7.19	-	-	-	-	2.639
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,823	7.73	1458.530000	1:53:52 PM	2.6350	2.6651	2.636
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,080	8.43	-	-	-	-	2.728
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,117	8.53	3440.100200	1:59:22 PM	2.6750	2.6597	2.683
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,619	9.91	-	-	-	-	2.784
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,681	10.08	-	-	-	-	2.804
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,863	10.58	-	-	-	-	2.822
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,037	11.05	2476.000000	1:49:39 PM	2.7965	2.7728	2.783
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,115	11.27	-	-	-	-	2.887
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,235	11.60	-	-	-	-	2.902
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,263	11.67	12.000000	1:12:00 PM	3.6000	3.4333	2.882
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,473	12.25	-	-	-	-	2.933

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,536	12.42	-	-	-	-	2.984
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,648	12.73	449.997000	1:57:41 PM	3.5000	3.5072	3.554
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,242	14.35	-	-	-	-	3.303
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,571	15.25	10.000000	10:52:28 AM	3.6500	3.6500	3.237
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,648	15.46	-	-	-	-	3.420
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,936	16.25	5.000000	10:52:36 AM	3.7000	3.7000	3.281
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,167	16.88	1.000000	1:24:24 PM	3.5500	3.5500	3.359
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,257	17.13	5.000000	10:52:52 AM	3.7500	3.7500	3.387
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,326	17.32	214.695000	1:56:37 PM	3.7500	3.6230	3.628
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,447	17.65	-	-	-	-	3.464
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,783	18.57	600.000000	11:58:34 AM	3.3250	3.2688	3.297
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,377	20.20	15018.000000	1:44:33 PM	3.5000	3.5000	3.511