

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	8	0.02	5.400000	9:34:50 AM	1.7000	1.7000	1.883
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	15	0.04	-	-	-	-	1.793
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	22	0.06	165.991000	1:06:36 PM	1.6000	1.6638	1.658
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	29	0.08	-	-	-	-	1.907
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	36	0.10	481.000000	1:52:46 PM	1.6500	1.6504	1.657
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	43	0.12	6.000000	1:49:43 PM	1.7000	1.7833	1.855
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	50	0.14	0.500000	10:26:09 AM	1.9000	1.9000	1.930
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	50	0.14	91.407000	11:04:06 AM	1.7250	1.7250	1.751
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	51	0.14	1231.055000	1:56:13 PM	1.7400	1.8386	1.924
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	57	0.16	-	-	-	-	1.887
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	64	0.18	-	-	-	-	1.894
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	71	0.19	-	-	-	-	1.905
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	78	0.21	-	-	-	-	1.988
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	78	0.21	174.600000	1:52:12 PM	1.7000	1.7267	1.842
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	85	0.23	10.600000	1:52:48 PM	1.7000	1.7085	1.999
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	92	0.25	1743.182600	1:51:50 PM	1.7250	1.7381	1.744
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	99	0.27	0.500000	1:25:18 PM	1.7500	1.7500	1.914
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	106	0.29	-	-	-	-	1.923
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	113	0.31	3.100000	1:58:23 PM	1.8500	1.8500	1.942
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	120	0.33	-	-	-	-	1.941
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	127	0.35	-	-	-	-	1.946
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	134	0.37	-	-	-	-	1.999
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	141	0.39	-	-	-	-	2.020
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	148	0.41	18.983000	1:05:22 PM	1.8250	1.8250	1.877
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	155	0.42	-	-	-	-	2.043
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	162	0.44	1.300000	9:47:17 AM	1.8250	1.8250	2.018
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	169	0.46	-	-	-	-	1.983
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	169	0.46	175.859000	1:11:34 PM	1.8500	1.8703	2.007
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	176	0.48	241.350000	11:24:58 AM	1.8500	1.8509	1.942
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	182	0.50	1830.441400	1:45:42 PM	1.8755	1.8907	1.891
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	190	0.52	345.000000	1:37:03 PM	1.9000	1.9000	1.965
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	197	0.54	0.441000	9:22:22 AM	1.9250	1.9250	2.024
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	204	0.56	-	-	-	-	2.039
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	209	0.57	0.600000	10:38:40 AM	2.0000	2.0000	2.012
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	211	0.58	10.000000	11:42:21 AM	1.8600	1.8555	2.113

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RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	218	0.60	-	-	-	-	2.133
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	225	0.62	-	-	-	-	2.054
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	232	0.64	-	-	-	-	2.064
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	239	0.65	-	-	-	-	2.005
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	246	0.67	-	-	-	-	1.982
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	246	0.67	-	-	-	-	2.080
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	253	0.69	-	-	-	-	2.088
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	260	0.71	-	-	-	-	2.248
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	263	0.72	1053.500000	1:57:36 PM	1.8800	1.9434	2.002
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	281	0.77	1.516000	9:37:47 AM	1.9000	1.9000	2.273
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	288	0.79	-	-	-	-	2.118
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	295	0.81	-	-	-	-	2.010
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	302	0.83	0.900000	11:09:48 AM	2.0050	2.0050	2.128
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	302	0.83	314.590000	1:41:23 PM	1.9450	1.9450	2.009
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	309	0.85	7.510000	9:33:51 AM	1.9500	1.9500	2.198
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	316	0.87	-	-	-	-	2.073
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	323	0.88	-	-	-	-	2.210
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	330	0.90	0.260000	1:19:28 PM	1.9500	1.9500	2.010
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	337	0.92	47.970000	10:18:47 AM	1.9750	1.9750	2.211
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	344	0.94	-	-	-	-	2.194
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	348	0.95	4721.562530	1:23:14 PM	2.0000	1.9507	2.007
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	351	0.96	-	-	-	-	2.253
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	358	0.98	1.000000	10:56:44 AM	1.9500	1.9500	2.264
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	365	1.00	4120.125000	1:49:06 PM	1.9900	1.9482	1.980
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	477	1.31	-	-	-	-	2.091
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	512	1.40	-	-	-	-	2.102
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	568	1.56	1075.000000	11:56:46 AM	2.1000	2.1000	2.173
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	575	1.57	805.183000	11:00:17 AM	2.0350	2.0359	2.108
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	622	1.70	-	-	-	-	2.136
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	734	2.01	710.000000	1:41:31 PM	2.0500	2.0521	2.107
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	763	2.09	-	-	-	-	2.376
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	805	2.20	-	-	-	-	2.188
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	839	2.30	-	-	-	-	2.197
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	887	2.43	1417.030000	1:49:48 PM	2.1000	2.1253	2.165
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	889	2.43	1.000000	11:04:10 AM	2.2000	2.2000	2.209

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	956	2.62	1164.600000	1:57:43 PM	2.1300	2.1304	2.167
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	965	2.64	-	-	-	-	2.229
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	981	2.69	-	-	-	-	2.272
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,025	2.81	1363.040000	1:59:26 PM	2.1800	2.1915	2.230
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,063	2.91	-	-	-	-	2.253
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,141	3.12	932.950000	1:55:01 PM	2.3650	2.4111	2.412
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,210	3.31	-	-	-	-	2.288
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,351	3.70	527.830000	11:53:55 AM	2.2850	2.2144	2.237
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,390	3.81	4.985000	1:32:00 PM	2.4000	2.4000	2.362
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,434	3.93	-	-	-	-	2.339
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,497	4.10	-	-	-	-	2.355
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,512	4.14	3.252385	10:38:00 AM	2.4100	2.3708	2.477
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,570	4.30	4000.000000	10:38:16 AM	2.2500	2.2621	2.290
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,595	4.37	-	-	-	-	2.380
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,747	4.78	260.000000	11:04:49 AM	2.2500	2.2650	2.287
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,749	4.79	-	-	-	-	2.419
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,897	5.19	3661.720000	1:45:26 PM	2.3850	2.3962	2.423
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,938	5.31	-	-	-	-	2.470
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,978	5.42	-	-	-	-	2.480
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,029	5.56	-	-	-	-	2.494
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,055	5.63	115.000000	10:06:23 AM	2.3850	2.3915	2.417
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,273	6.22	2254.500000	1:02:53 PM	2.8500	2.6753	2.696
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,303	6.31	1.000000	1:39:16 PM	2.8500	2.8500	2.578
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,351	6.44	-	-	-	-	2.579
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,435	6.67	10.000000	1:45:12 PM	2.9500	2.9500	2.669
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,499	6.84	3050.000000	11:22:51 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	2,624	7.18	-	-	-	-	2.646
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,822	7.73	84.000000	1:03:20 PM	2.6500	2.6545	2.675
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,079	8.43	-	-	-	-	2.728
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,116	8.53	397.300000	1:58:47 PM	2.6500	2.6548	2.667
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,618	9.91	750.000000	11:19:22 AM	2.7841	2.7841	2.795
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,680	10.08	-	-	-	-	2.797
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,862	10.57	-	-	-	-	2.815
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,036	11.05	2105.700000	1:59:04 PM	2.8000	2.7899	2.810
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,114	11.26	-	-	-	-	2.876

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,234	11.59	-	-	-	-	2.891
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,262	11.67	1.300000	1:27:09 PM	3.6000	3.5769	2.873
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,472	12.24	-	-	-	-	2.921
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,535	12.42	-	-	-	-	2.969
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,647	12.72	126.385000	1:57:14 PM	3.6000	3.5875	3.554
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,241	14.35	-	-	-	-	3.286
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,570	15.25	-	-	-	-	3.238
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,647	15.46	1.000000	10:15:05 AM	3.6250	3.6250	3.403
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,935	16.25	-	-	-	-	3.271
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,166	16.88	-	-	-	-	3.329
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,256	17.13	13.600000	11:34:16 AM	3.6500	3.6500	3.350
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,325	17.32	5590.245000	1:47:37 PM	3.6000	3.6504	3.640
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,446	17.65	-	-	-	-	3.411
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,782	18.57	243.000000	1:32:52 PM	3.2000	3.3108	3.336
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,376	20.19	290.929000	1:33:08 PM	3.4000	3.5556	3.586