

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	7	0.02	6.500000	11:31:54 AM	1.6500	1.5669	1.836
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	14	0.04	-	-	-	-	1.755
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	21	0.06	46.059000	10:16:47 AM	1.6000	1.5903	1.657
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	28	0.08	-	-	-	-	1.859
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	35	0.10	641.318000	1:49:44 PM	1.6015	1.6085	1.624
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	42	0.12	-	-	-	-	1.807
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	49	0.13	-	-	-	-	1.900
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	49	0.13	36.019400	11:36:45 AM	1.6250	1.6285	1.751
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	50	0.14	16.000000	9:35:26 AM	1.7500	1.7500	1.893
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	56	0.15	-	-	-	-	1.830
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	63	0.17	-	-	-	-	1.835
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	70	0.19	-	-	-	-	1.842
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	77	0.21	-	-	-	-	1.955
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	77	0.21	-	-	-	-	1.843
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	84	0.23	22.115600	1:56:23 PM	1.7000	1.7000	1.858
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	91	0.25	974.552400	1:55:37 PM	1.7250	1.7261	1.735
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	98	0.27	0.600000	11:32:47 AM	1.7500	1.7500	1.842
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	105	0.29	100.000000	10:43:38 AM	1.7800	1.7800	1.787
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	112	0.31	300.000000	10:43:44 AM	1.7800	1.7800	1.787
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	119	0.33	-	-	-	-	1.860
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	126	0.35	-	-	-	-	1.862
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	133	0.36	-	-	-	-	1.908
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	140	0.38	-	-	-	-	1.925
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	147	0.40	61.840000	11:13:19 AM	1.8300	1.8300	1.861
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	154	0.42	-	-	-	-	2.043
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	161	0.44	300.000000	10:31:52 AM	1.8100	1.8100	1.879
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	168	0.46	-	-	-	-	1.965
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	168	0.46	1481.493000	11:53:16 AM	1.8000	1.8177	1.831
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	175	0.48	1380.776000	1:44:09 PM	1.8350	1.8246	1.839
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	181	0.50	386.560000	1:49:07 PM	1.8500	1.8111	1.820
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	189	0.52	658.500000	1:50:52 PM	1.8550	1.8534	1.872
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	196	0.54	-	-	-	-	1.919
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	203	0.56	-	-	-	-	1.934
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	208	0.57	130.000000	1:44:35 PM	1.8850	1.8850	1.916
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	210	0.58	1.500000	1:32:52 PM	1.8600	1.8600	2.003

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RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	217	0.59	703.589000	1:53:03 PM	1.8725	1.8727	1.881
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	224	0.61	-	-	-	-	1.954
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	231	0.63	-	-	-	-	1.964
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	238	0.65	-	-	-	-	1.913
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	245	0.67	5.000000	9:35:49 AM	2.0000	2.0000	1.969
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	245	0.67	-	-	-	-	1.982
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	252	0.69	-	-	-	-	1.991
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	259	0.71	2.000000	11:32:50 AM	1.9500	1.9500	2.138
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	262	0.72	923.500000	11:28:45 AM	1.8700	1.8700	1.983
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	280	0.77	-	-	-	-	2.165
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	287	0.79	-	-	-	-	2.118
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	294	0.81	1787.870000	11:58:05 AM	1.8500	1.8500	1.950
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	301	0.82	190.000000	1:45:34 PM	2.0000	2.0126	2.072
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	301	0.82	52.400000	1:59:23 PM	1.8750	1.8750	1.932
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	308	0.84	70.000000	1:59:18 PM	1.8900	1.8905	1.900
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	315	0.86	-	-	-	-	2.072
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	322	0.88	9.600000	1:27:51 PM	1.8950	1.8950	2.210
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	329	0.90	1.750000	11:32:52 AM	1.9150	1.9150	1.925
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	336	0.92	13.600000	9:43:39 AM	1.9500	1.9500	2.217
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	343	0.94	1200.000000	10:42:09 AM	1.9100	1.9183	1.930
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	347	0.95	1.400000	1:50:35 PM	2.0000	2.0000	2.021
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	350	0.96	500.000000	10:21:37 AM	1.9300	1.9300	1.940
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	357	0.98	-	-	-	-	2.185
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	364	1.00	2278.416000	1:42:32 PM	1.9500	1.9343	1.897
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	476	1.30	110.000000	1:42:05 PM	2.1000	2.1000	2.146
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	511	1.40	-	-	-	-	2.090
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	567	1.55	-	-	-	-	2.166
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	574	1.57	1262.820000	1:50:08 PM	2.0350	2.0350	2.107
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	621	1.70	-	-	-	-	2.126
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	733	2.01	1.400000	-	-	-	2.093
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	762	2.09	-	-	-	-	2.350
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	804	2.20	-	-	-	-	2.181
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	838	2.29	-	-	-	-	2.191
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	886	2.43	426.000000	1:57:56 PM	2.0500	2.0793	2.117
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	888	2.43	-	-	-	-	2.204

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	955	2.62	1122.000000	1:57:09 PM	2.0800	2.1069	2.122
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	964	2.64	-	-	-	-	2.225
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	980	2.68	-	-	-	-	2.258
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,024	2.80	30.000000	9:40:25 AM	2.1800	2.1800	2.231
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,062	2.91	-	-	-	-	2.252
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,140	3.12	63.100000	1:47:33 PM	2.3750	2.4571	2.446
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,209	3.31	-	-	-	-	2.289
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,350	3.70	3293.900000	1:59:29 PM	2.1850	2.1879	2.214
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,389	3.80	3250.000000	10:29:51 AM	2.4000	2.4000	2.459
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,433	3.92	-	-	-	-	2.345
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,496	4.10	-	-	-	-	2.362
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,511	4.14	-	-	-	-	2.476
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,569	4.30	550.000000	11:36:08 AM	2.2950	2.2950	2.322
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,594	4.36	-	-	-	-	2.388
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,746	4.78	101.000000	11:10:03 AM	2.3000	2.3000	2.302
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,748	4.79	-	-	-	-	2.429
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,896	5.19	2191.700000	1:41:12 PM	2.4025	2.4015	2.425
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,937	5.30	-	-	-	-	2.480
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,977	5.41	-	-	-	-	2.491
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,028	5.55	-	-	-	-	2.505
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,054	5.62	661.000000	1:57:03 PM	2.4000	2.4192	2.441
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,272	6.22	8.195000	1:27:18 PM	2.8500	2.8349	2.695
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,302	6.30	1.455000	11:59:29 AM	2.7750	2.7750	2.589
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,350	6.43	1.000000	9:25:29 AM	3.0000	3.0000	2.591
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,434	6.66	4.921000	1:51:52 PM	2.8000	2.8000	2.674
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,498	6.84	-	-	-	-	2.799
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,623	7.18	-	-	-	-	2.658
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,821	7.72	453.960000	1:43:02 PM	2.7250	2.7001	2.710
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,078	8.43	-	-	-	-	2.743
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,115	8.53	1456.880000	1:59:39 PM	2.6900	2.6712	2.684
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,617	9.90	-	-	-	-	2.794
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,679	10.07	-	-	-	-	2.822
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,861	10.57	-	-	-	-	2.844
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,035	11.05	7565.300000	1:53:46 PM	2.8100	2.8003	2.816
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,113	11.26	-	-	-	-	2.912

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,233	11.59	16.940000	-	-	-	2.934
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,261	11.67	31.366000	1:59:59 PM	3.5000	3.5000	2.920
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,471	12.24	-	-	-	-	2.976
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,534	12.41	-	-	-	-	3.021
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,646	12.72	209.256000	1:58:10 PM	3.6000	3.6037	3.596
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,240	14.35	-	-	-	-	3.284
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,569	15.25	1000.000000	10:47:41 AM	3.2377	3.2377	3.249
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,646	15.46	401.510000	1:57:32 PM	3.5500	3.5952	3.585
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,934	16.25	-	-	-	-	3.246
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,165	16.88	-	-	-	-	3.305
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,255	17.13	-	-	-	-	3.326
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,324	17.31	34.980000	1:08:28 PM	3.6000	3.6000	3.640
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,445	17.65	276.000000	9:44:08 AM	3.4109	3.4109	3.421
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,781	18.57	159.090000	1:48:48 PM	3.3900	3.3038	3.313
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,375	20.19	167.936000	1:20:03 PM	3.6500	3.6550	3.661