

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	5	0.01	-	-	-	-	1.812
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	12	0.03	-	-	-	-	1.746
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	19	0.05	-	-	-	-	1.657
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	26	0.07	-	-	-	-	1.831
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	33	0.09	2056.480000	1:57:35 PM	1.6055	1.6120	1.628
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	40	0.11	1.610000	1:06:13 PM	1.7000	1.7000	1.789
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	47	0.13	-	-	-	-	1.930
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	47	0.13	7.163500	11:46:40 AM	1.8000	1.6619	1.752
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	48	0.13	-	-	-	-	1.925
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	54	0.15	-	-	-	-	1.812
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	61	0.17	0.501000	1:41:10 PM	1.6500	1.6500	1.818
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	68	0.19	-	-	-	-	1.825
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	75	0.21	2.000000	10:25:25 AM	1.8050	1.8050	1.926
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	75	0.21	-	-	-	-	1.843
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	82	0.23	35.101000	11:26:51 AM	1.7000	1.6978	1.858
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	89	0.24	686.635900	1:59:55 PM	1.7050	1.7020	1.729
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	96	0.26	-	-	-	-	1.831
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	103	0.28	-	-	-	-	1.787
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	110	0.30	-	-	-	-	1.787
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	117	0.32	-	-	-	-	1.845
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	124	0.34	1.000000	11:17:56 AM	1.7000	1.7000	1.846
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	131	0.36	-	-	-	-	1.883
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	138	0.38	-	-	-	-	1.897
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	145	0.40	1.148000	11:24:39 AM	1.7250	1.7250	1.861
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	152	0.42	9.555600	11:01:45 AM	1.7750	1.7750	2.043
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	159	0.44	-	-	-	-	1.878
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	166	0.45	-	-	-	-	1.909
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	166	0.45	4.201000	1:43:29 PM	1.7500	1.7500	1.832
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	173	0.47	4.913000	11:25:28 AM	1.7750	1.7750	1.818
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	179	0.49	1088.957000	1:06:26 PM	1.7800	1.7796	1.797
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	187	0.51	12.500000	11:25:38 AM	1.8150	1.8206	1.853
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	194	0.53	200.000000	11:24:19 AM	1.7800	1.7800	1.808
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	201	0.55	-	-	-	-	1.900
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	206	0.56	-	-	-	-	1.840
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	208	0.57	-	-	-	-	1.957

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RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	215	0.59	100.000000	11:47:27 AM	1.8650	1.8650	1.878
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	222	0.61	2.000000	11:32:56 AM	1.8000	1.8000	1.915
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	229	0.63	0.321000	1:26:41 PM	1.8350	1.8350	1.923
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	236	0.65	-	-	-	-	1.881
RPGb 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	243	0.67	-	-	-	-	1.914
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	243	0.67	-	-	-	-	1.907
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	250	0.68	-	-	-	-	1.945
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	257	0.70	-	-	-	-	2.065
RPGb 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	260	0.71	16.200000	11:37:56 AM	1.9000	1.9000	1.927
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	278	0.76	-	-	-	-	2.085
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	285	0.78	-	-	-	-	2.118
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	292	0.80	2.023600	11:27:27 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	299	0.82	-	-	-	-	2.013
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	299	0.82	300.000000	11:48:00 AM	1.8750	1.8750	1.897
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	306	0.84	50.000000	-	-	-	1.878
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	313	0.86	-	-	-	-	2.072
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	320	0.88	-	-	-	-	2.210
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	327	0.90	200.000000	11:48:35 AM	1.9150	1.9150	1.925
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	334	0.91	19.830000	1:11:30 PM	1.8250	1.8294	1.902
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	341	0.93	653.189400	11:49:15 AM	1.8650	1.8374	1.883
RPGb 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	345	0.95	109.685000	1:47:26 PM	1.8750	1.8944	1.929
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	348	0.95	-	-	-	-	1.940
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	355	0.97	-	-	-	-	1.898
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	362	0.99	489.976000	1:17:00 PM	1.8950	1.8789	1.902
RPGb 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	474	1.30	1.000000	11:28:30 AM	2.1000	2.1000	2.116
RPGb 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	509	1.39	-	-	-	-	2.025
RPGb 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	565	1.55	-	-	-	-	2.125
RPGb 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	572	1.57	30.000000	-	-	-	2.070
RPGb 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	619	1.70	-	-	-	-	2.060
RPGb 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	731	2.00	1005.000000	1:06:26 PM	2.0250	1.9730	2.029
RPGb 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	760	2.08	-	-	-	-	2.252
RPGb 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	802	2.20	-	-	-	-	2.117
RPGb 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	836	2.29	-	-	-	-	2.127
RPGb 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	884	2.42	208.000000	11:58:22 AM	2.1500	2.0345	2.089
RPGb 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	886	2.43	-	-	-	-	2.142

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	953	2.61	2522.500000	11:52:19 AM	2.0250	2.0248	2.064
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	962	2.63	-	-	-	-	2.165
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	978	2.68	300.000000	11:29:15 AM	2.0900	2.0983	2.128
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,022	2.80	800.100000	11:36:48 AM	2.1000	2.0963	2.134
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,060	2.90	-	-	-	-	2.194
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,138	3.12	81.500000	1:52:19 PM	2.4200	2.4160	2.412
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,207	3.31	-	-	-	-	2.237
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,348	3.69	3660.380000	1:07:49 PM	2.1050	2.1284	2.128
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,387	3.80	-	-	-	-	2.425
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,431	3.92	-	-	-	-	2.303
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,494	4.09	-	-	-	-	2.321
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,509	4.13	850.050000	10:28:36 AM	2.4700	2.4700	2.495
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,567	4.29	2708.950000	1:33:44 PM	2.1750	2.1985	2.209
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,592	4.36	-	-	-	-	2.351
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,744	4.78	-	-	-	-	2.322
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,746	4.78	-	-	-	-	2.398
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,894	5.19	4030.800000	1:30:11 PM	2.2895	2.3068	2.331
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,935	5.30	-	-	-	-	2.456
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,975	5.41	-	-	-	-	2.469
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,026	5.55	-	-	-	-	2.485
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,052	5.62	480.000000	1:25:27 PM	2.3000	2.3340	2.338
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,270	6.22	128.700000	11:12:50 AM	2.9000	2.7615	2.684
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,300	6.30	5.400000	1:28:40 PM	2.9000	2.8306	2.575
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,348	6.43	-	-	-	-	2.581
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,432	6.66	5.200000	10:27:09 AM	2.8500	2.8500	2.656
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,496	6.83	-	-	-	-	2.863
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,621	7.18	-	-	-	-	2.655
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,819	7.72	-	-	-	-	2.691
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,076	8.42	-	-	-	-	2.742
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,113	8.52	930.619000	1:54:59 PM	2.6500	2.6550	2.666
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,615	9.90	-	-	-	-	2.799
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,677	10.07	-	-	-	-	2.818
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,859	10.57	-	-	-	-	2.848
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,033	11.04	500.000000	11:10:44 AM	2.7700	2.7690	2.787
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,111	11.26	-	-	-	-	2.919

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,231	11.58	-	-	-	-	2.944
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,259	11.66	1103.968000	10:51:21 AM	3.6000	3.6459	3.635
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,469	12.24	-	-	-	-	2.993
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,532	12.41	-	-	-	-	3.033
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,644	12.72	368.079000	1:47:53 PM	3.5750	3.5921	3.603
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,238	14.34	-	-	-	-	3.285
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,567	15.24	0.200000	10:36:09 AM	3.8000	3.8000	3.247
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,644	15.45	2253.000000	10:41:56 AM	3.6250	3.6250	3.637
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,932	16.24	-	-	-	-	3.278
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,163	16.87	-	-	-	-	3.327
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,253	17.12	14.224000	1:22:34 PM	3.9000	3.8560	3.346
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,322	17.31	39.864000	1:02:44 PM	3.6750	3.7058	3.609
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,443	17.64	-	-	-	-	3.419
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,779	18.56	4.500000	10:52:09 AM	3.3800	3.3800	3.348
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,373	20.19	396.050000	1:26:00 PM	3.6500	3.6370	3.646