

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 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	5	0.01	-	-	-	-	1.506
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	12	0.03	-	-	-	-	1.528
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	19	0.05	-	-	-	-	1.499
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	26	0.07	4.000000	10:58:07 AM	1.6500	1.6500	1.338
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	26	0.07	-	-	-	-	1.523
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	27	0.07	8.000000	11:00:16 AM	1.6000	1.5875	1.349
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	33	0.09	5.000000	10:58:58 AM	1.4000	1.4000	1.501
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	40	0.11	-	-	-	-	1.501
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	47	0.13	-	-	-	-	1.515
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	54	0.15	-	-	-	-	1.524
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	54	0.15	3.000000	11:59:33 AM	1.4250	1.4250	1.512
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	61	0.17	10.000000	10:09:23 AM	1.3000	1.3000	1.537
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	68	0.19	13.620000	11:38:42 AM	1.3500	1.3500	1.596
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	75	0.21	-	-	-	-	1.545
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	82	0.23	7.000000	1:04:35 PM	1.5000	1.5000	1.556
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	89	0.24	74.050000	11:56:06 AM	1.3500	1.3503	1.404
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	96	0.26	4.108500	10:56:14 AM	1.3850	1.3962	1.442
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	103	0.28	20.058000	10:42:02 AM	1.4000	1.4000	1.423
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	110	0.30	-	-	-	-	1.529
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	117	0.32	200.643000	1:10:29 PM	1.4000	1.4000	1.419
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	124	0.34	-	-	-	-	1.529
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	131	0.36	5.000000	1:16:15 PM	1.5000	1.5000	1.633
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	138	0.38	10.000000	1:44:00 PM	1.4500	1.4500	1.643
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	145	0.40	-	-	-	-	1.548
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	145	0.40	8.300000	11:16:23 AM	1.4600	1.4600	1.582
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	152	0.42	191.154000	10:46:45 AM	1.4700	1.4700	1.499
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	158	0.43	5.133000	9:55:30 AM	1.5000	1.5000	1.614
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	166	0.45	27.447000	11:35:46 AM	1.5250	1.5131	1.575
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	173	0.47	2.000000	10:29:49 AM	1.5250	1.5250	1.645
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	180	0.49	214.600000	1:54:52 PM	1.5750	1.5595	1.601
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	185	0.51	197.000000	11:33:38 AM	1.6600	1.6998	1.736
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	187	0.51	20.484000	11:13:34 AM	1.6000	1.5631	1.655
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	194	0.53	91.335000	1:27:39 PM	1.6000	1.5999	1.637
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	201	0.55	-	-	-	-	1.643
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	208	0.57	-	-	-	-	1.655

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RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	215	0.59	-	-	-	-	1.703
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	222	0.61	-	-	-	-	1.557
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	222	0.61	-	-	-	-	1.704
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	229	0.63	0.860000	9:52:05 AM	1.6000	1.6000	1.689
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	236	0.65	3.800000	11:53:54 AM	1.6000	1.6000	1.715
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	239	0.65	1421.000000	1:52:14 PM	1.7500	1.7513	1.758
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	257	0.70	-	-	-	-	1.749
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	264	0.72	88.130000	1:28:22 PM	1.6750	1.6750	1.685
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	271	0.74	-	-	-	-	1.784
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	278	0.76	2.000000	1:07:56 PM	1.8500	1.8500	1.652
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	278	0.76	-	-	-	-	1.855
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	285	0.78	801.595200	1:33:54 PM	1.7250	1.7573	1.766
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	292	0.80	-	-	-	-	1.784
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	299	0.82	-	-	-	-	1.770
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	306	0.84	-	-	-	-	1.829
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	313	0.86	1.000000	1:08:54 PM	1.7000	1.7000	1.785
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	320	0.88	150.000000	1:59:13 PM	1.7750	1.7683	1.781
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	324	0.89	74.105000	1:37:48 PM	2.0500	1.8221	1.896
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	327	0.90	800.000000	11:47:43 AM	1.7700	1.7659	1.779
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	334	0.91	-	-	-	-	1.802
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	341	0.93	-	-	-	-	1.834
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	348	0.95	-	-	-	-	1.817
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	355	0.97	2.100000	10:23:46 AM	1.7500	1.7500	1.798
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	362	0.99	374.884000	1:48:28 PM	1.7550	1.7480	1.765
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	453	1.24	-	-	-	-	1.897
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	488	1.34	2.100000	11:22:42 AM	2.0000	2.0000	1.903
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	544	1.49	4.300000	11:21:02 AM	2.0000	2.0000	1.944
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	551	1.51	179.736000	1:53:27 PM	1.9650	1.9982	2.077
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	598	1.64	-	-	-	-	1.962
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	710	1.94	2.000000	1:34:55 PM	2.0150	2.0175	1.983
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	739	2.02	-	-	-	-	2.143
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	781	2.14	-	-	-	-	2.057
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	815	2.23	-	-	-	-	2.072
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	863	2.36	4.475000	1:43:58 PM	2.0400	2.0374	2.067
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	865	2.37	-	-	-	-	2.155

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	932	2.55	4170.100000	1:58:30 PM	2.0325	2.0370	2.079
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	941	2.58	-	-	-	-	2.129
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	957	2.62	368.023000	11:13:12 AM	2.0000	2.0584	2.102
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,001	2.74	40.000000	10:44:02 AM	2.0000	2.0310	2.076
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,039	2.85	-	-	-	-	2.174
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,117	3.06	901.900000	1:31:21 PM	2.3900	2.3134	2.362
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,186	3.25	-	-	-	-	2.234
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,327	3.63	103.900000	1:13:04 PM	2.1250	2.1261	2.161
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,366	3.74	45.000000	1:39:06 PM	2.3500	2.3500	2.318
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,410	3.86	-	-	-	-	2.318
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,473	4.03	-	-	-	-	2.341
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,488	4.07	-	-	-	-	2.467
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,546	4.23	-	-	-	-	2.230
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,571	4.30	-	-	-	-	2.375
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,723	4.72	20.000000	10:44:07 AM	2.2000	2.2050	2.374
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,725	4.72	-	-	-	-	2.429
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,873	5.13	19.400000	1:36:05 PM	2.3750	2.3726	2.373
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,914	5.24	-	-	-	-	2.492
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,954	5.35	-	-	-	-	2.505
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,005	5.49	-	-	-	-	2.521
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,031	5.56	-	-	-	-	2.431
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,249	6.16	149.600000	10:54:00 AM	2.7000	2.7722	2.795
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,279	6.24	12.000000	1:43:39 PM	2.8000	2.7542	2.678
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,327	6.37	50.000000	1:08:06 PM	2.7500	2.7500	2.768
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,411	6.60	-	-	-	-	2.649
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,475	6.78	82.300000	9:56:32 AM	2.8750	2.8750	2.892
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,600	7.12	-	-	-	-	2.693
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,798	7.66	-	-	-	-	2.703
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,055	8.36	-	-	-	-	2.871
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,092	8.47	371.800000	10:51:42 AM	2.7500	2.7005	2.712
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,594	9.84	0.370000	10:36:41 AM	2.8500	2.8500	2.913
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,637	9.96	-	-	-	-	2.867
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,656	10.01	-	-	-	-	2.857
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,838	10.51	-	-	-	-	2.874
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,012	10.98	400.000000	1:00:38 PM	2.8100	2.8100	2.823

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,090	11.20	-	-	-	-	2.905
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,210	11.53	51.000000	11:33:30 AM	3.0000	3.0000	3.016
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,238	11.60	16.550000	11:12:51 AM	3.0500	3.0502	3.103
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,448	12.18	-	-	-	-	2.974
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,511	12.35	-	-	-	-	2.977
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,623	12.66	21.621000	1:02:02 PM	3.8000	3.6093	3.602
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,217	14.28	-	-	-	-	3.145
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,546	15.18	-	-	-	-	3.212
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,623	15.40	2.000000	10:07:10 AM	3.6000	3.6000	3.403
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,911	16.18	-	-	-	-	3.297
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,142	16.82	25.000000	10:29:37 AM	3.3693	3.3693	3.358
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,232	17.06	-	-	-	-	3.388
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,301	17.25	3.200000	1:57:59 PM	3.8500	3.8188	3.694
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,422	17.58	-	-	-	-	3.461
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,758	18.50	372.000000	10:13:26 AM	3.3765	3.3758	3.386
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,352	20.13	4.000000	9:01:13 AM	3.8000	3.8000	3.598