

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	2	0.01	-	-	-	-	-
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	9	0.03	2.020000	10:41:15 AM	1.4750	1.3884	1.528
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	16	0.04	-	-	-	-	1.494
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	23	0.06	-	-	-	-	1.436
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	23	0.06	-	-	-	-	1.512
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	24	0.07	84.300000	11:07:06 AM	1.4000	1.4041	1.445
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	30	0.08	7.803000	10:28:35 AM	1.3000	1.3000	1.495
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	37	0.10	-	-	-	-	1.495
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	44	0.12	2.570000	10:53:13 AM	1.5000	1.5000	1.506
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	51	0.14	-	-	-	-	1.555
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	51	0.14	0.201000	9:35:58 AM	1.3000	1.3000	1.503
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	58	0.16	-	-	-	-	1.522
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	65	0.18	15.717000	11:42:24 AM	1.3500	1.3500	1.596
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	72	0.20	12.981000	1:53:22 PM	1.3000	1.3500	1.545
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	79	0.22	6.506000	9:52:30 AM	1.3250	1.3250	1.556
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	86	0.24	3.700000	1:51:01 PM	1.3650	1.3764	1.404
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	93	0.26	417.423000	1:59:16 PM	1.3000	1.3688	1.419
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	100	0.27	-	-	-	-	1.425
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	107	0.29	-	-	-	-	1.517
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	114	0.31	10.000000	10:40:14 AM	1.4300	1.4300	1.419
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	121	0.33	-	-	-	-	1.529
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	128	0.35	-	-	-	-	1.633
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	135	0.37	210.000000	11:21:59 AM	1.4500	1.4500	1.545
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	142	0.39	-	-	-	-	1.581
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	142	0.39	-	-	-	-	1.582
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	149	0.41	1.000000	10:25:57 AM	1.5000	1.5000	1.500
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	155	0.42	-	-	-	-	1.614
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	163	0.45	296.601000	1:33:42 PM	1.5250	1.5233	1.560
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	170	0.47	-	-	-	-	1.645
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	177	0.49	125.323000	1:55:43 PM	1.5750	1.5650	1.602
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	182	0.50	-	-	-	-	1.722
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	184	0.50	2.000000	11:55:28 AM	1.5550	1.5550	1.656
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	191	0.52	105.000000	11:15:45 AM	1.5650	1.5650	1.608
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	198	0.54	-	-	-	-	1.629
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	205	0.56	-	-	-	-	1.640

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RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	212	0.58	-	-	-	-	1.677
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	219	0.60	0.120000	1:40:38 PM	1.7250	1.7250	1.531
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	219	0.60	-	-	-	-	1.680
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	226	0.62	-	-	-	-	1.671
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	233	0.64	-	-	-	-	1.692
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	236	0.65	2019.810000	1:04:18 PM	1.6750	1.6999	1.744
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	254	0.70	-	-	-	-	1.724
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	261	0.72	-	-	-	-	1.685
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	268	0.73	494.752000	1:47:00 PM	1.6900	1.6762	1.690
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	275	0.75	-	-	-	-	1.698
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	275	0.75	300.000000	11:16:37 AM	1.7350	1.7350	1.758
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	282	0.77	25.170000	1:50:57 PM	1.5500	1.6584	1.766
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	289	0.79	-	-	-	-	1.784
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	296	0.81	2.210000	1:07:47 PM	1.6750	1.6750	1.770
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	303	0.83	47.000000	11:37:55 AM	1.7000	1.7000	1.802
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	310	0.85	-	-	-	-	1.785
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	317	0.87	950.000000	10:24:07 AM	1.7250	1.7250	1.755
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	321	0.88	559.120000	1:36:04 PM	1.8750	1.8750	1.907
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	324	0.89	377.900000	9:23:34 AM	1.7250	1.7302	1.764
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	331	0.91	-	-	-	-	1.806
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	338	0.93	0.340000	11:36:15 AM	1.7250	1.7250	1.958
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	345	0.95	132.450000	9:21:44 AM	1.7700	1.7700	1.785
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	352	0.96	324.926000	1:02:02 PM	1.7650	1.7691	1.779
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	359	0.98	88.302000	1:51:53 PM	1.7700	1.7684	1.773
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	450	1.23	-	-	-	-	1.912
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	485	1.33	40.000000	10:38:20 AM	2.2000	2.2000	1.922
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	541	1.48	1.270000	10:07:34 AM	2.0000	2.0000	1.961
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	548	1.50	63.000000	10:39:52 AM	1.9900	1.9810	2.069
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	595	1.63	-	-	-	-	1.983
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	707	1.94	300.400000	11:36:58 AM	2.0000	2.0000	2.059
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	736	2.02	-	-	-	-	2.138
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	778	2.13	-	-	-	-	2.078
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	812	2.22	-	-	-	-	2.093
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	860	2.36	383.040000	1:35:56 PM	2.0375	2.0137	2.064
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	862	2.36	1.950000	1:29:55 PM	2.1000	2.1000	2.159

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	929	2.54	1279.100000	1:39:18 PM	2.0300	2.0232	2.065
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	938	2.57	-	-	-	-	2.147
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	954	2.61	337.710000	11:16:32 AM	2.0750	2.0750	2.110
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	998	2.73	49.900000	1:55:17 PM	2.1000	2.0414	2.074
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,036	2.84	-	-	-	-	2.189
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,114	3.05	13.009000	10:49:58 AM	2.4250	2.4069	2.361
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,183	3.24	-	-	-	-	2.248
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,324	3.63	731.200000	1:24:40 PM	2.1600	2.1465	2.175
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,363	3.73	-	-	-	-	2.327
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,407	3.85	-	-	-	-	2.331
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,470	4.03	-	-	-	-	2.354
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,485	4.07	1.000000	9:48:40 AM	2.5000	2.5000	2.450
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,543	4.23	38.150000	9:41:30 AM	2.2200	2.2200	2.281
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,568	4.29	-	-	-	-	2.392
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,720	4.71	32.400000	1:50:29 PM	2.2125	2.2090	2.389
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,722	4.72	-	-	-	-	2.450
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,870	5.12	6.200000	1:24:04 PM	2.3550	2.3550	2.368
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,911	5.23	-	-	-	-	2.521
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,951	5.34	-	-	-	-	2.535
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,002	5.48	-	-	-	-	2.554
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,028	5.55	80.600000	10:18:20 AM	2.4500	2.4488	2.419
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,246	6.15	0.550000	11:56:48 AM	2.7000	2.7000	2.794
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,276	6.23	1.640000	10:07:58 AM	2.8000	2.8000	2.699
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,324	6.36	-	-	-	-	2.767
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,408	6.59	185.000000	11:21:10 AM	2.6487	2.6487	2.668
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,472	6.77	1.500000	1:30:32 PM	2.7250	2.7250	2.892
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,597	7.11	-	-	-	-	2.727
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,795	7.65	125.700000	10:49:59 AM	2.7750	2.7751	2.791
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,052	8.36	-	-	-	-	2.845
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,089	8.46	21.500000	10:38:07 AM	2.6000	2.6353	2.711
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,591	9.83	-	-	-	-	2.842
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,634	9.95	201.510000	10:08:53 AM	2.6300	2.6300	2.648
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,653	10.00	-	-	-	-	2.797
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,835	10.50	-	-	-	-	2.802
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,009	10.98	228.000000	1:36:22 PM	2.8150	2.8252	2.829

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,087	11.19	-	-	-	-	2.821
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,207	11.52	-	-	-	-	3.015
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,235	11.60	37.000000	1:08:47 PM	3.0000	3.0081	2.975
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,445	12.17	-	-	-	-	2.893
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,508	12.34	-	-	-	-	2.901
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,620	12.65	17.000000	10:38:36 AM	3.5500	3.5559	3.377
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,214	14.28	-	-	-	-	3.112
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,543	15.18	-	-	-	-	3.210
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,620	15.39	-	-	-	-	3.403
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,908	16.18	-	-	-	-	3.313
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,139	16.81	-	-	-	-	3.378
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,229	17.05	6.870000	11:57:08 AM	3.8100	3.8100	3.407
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,298	17.24	281.960000	11:56:30 AM	3.7500	3.7507	3.762
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,419	17.57	-	-	-	-	3.474
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,755	18.49	-	-	-	-	3.385
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,349	20.12	24.000000	-	-	-	3.617