

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	1	0.00	-	-	-	-	-
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	8	0.02	-	-	-	-	1.555
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	15	0.04	-	-	-	-	1.457
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	22	0.06	13.100000	11:37:55 AM	1.3500	1.3628	1.691
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	22	0.06	2.030000	11:32:02 AM	1.2750	1.1888	1.473
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	23	0.06	514.100000	10:53:48 AM	1.5500	1.4300	1.699
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	29	0.08	-	-	-	-	1.458
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	36	0.10	-	-	-	-	1.458
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	43	0.12	2.500000	10:48:21 AM	1.2750	1.2980	1.467
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	50	0.14	-	-	-	-	1.748
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	50	0.14	-	-	-	-	1.465
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	57	0.16	2.870000	9:33:28 AM	1.2000	1.2000	1.481
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	64	0.18	150.360000	10:53:45 AM	1.2900	1.2900	1.351
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	71	0.19	10.619000	11:41:55 AM	1.2750	1.2372	1.544
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	78	0.21	-	-	-	-	1.517
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	85	0.23	3.002000	1:57:29 PM	1.2750	1.2417	1.404
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	92	0.25	1951.567600	1:52:04 PM	1.2850	1.2965	1.297
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	99	0.27	1.040000	11:51:18 AM	1.3500	1.3500	1.426
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	106	0.29	-	-	-	-	1.481
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	113	0.31	2.206000	11:45:52 AM	1.3250	1.3250	1.420
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	120	0.33	58.908000	11:29:32 AM	1.3500	1.3554	1.529
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	127	0.35	9.300000	1:44:03 PM	1.3150	1.4298	1.599
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	134	0.37	-	-	-	-	1.545
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	141	0.39	-	-	-	-	1.656
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	141	0.39	10.000000	11:19:59 AM	1.4000	1.4000	1.565
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	148	0.41	-	-	-	-	1.500
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	154	0.42	-	-	-	-	1.614
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	162	0.44	43.165800	1:23:15 PM	1.5000	1.5000	1.565
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	169	0.46	-	-	-	-	1.647
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	176	0.48	51.710000	1:58:33 PM	1.5950	1.5950	1.603
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	181	0.50	147.087500	11:53:52 AM	1.7500	1.7005	1.716
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	183	0.50	409.971000	1:49:52 PM	1.5700	1.5657	1.558
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	190	0.52	-	-	-	-	1.608
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	197	0.54	0.505000	10:26:25 AM	1.6000	1.6000	1.615
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	204	0.56	5.000000	10:40:24 AM	1.5750	1.5750	1.625

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RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	211	0.58	-	-	-	-	1.661
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	218	0.60	-	-	-	-	1.592
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	218	0.60	-	-	-	-	1.664
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	225	0.62	0.800000	11:15:19 AM	1.7000	1.7000	1.657
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	232	0.64	-	-	-	-	1.677
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	235	0.64	300.000000	11:20:57 AM	1.6750	1.6750	1.730
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	253	0.69	-	-	-	-	1.710
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	260	0.71	2.000000	11:18:55 AM	1.6500	1.6500	1.685
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	267	0.73	400.500000	11:08:30 AM	1.7000	1.6999	1.696
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	274	0.75	-	-	-	-	1.746
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	274	0.75	211.600000	11:25:15 AM	1.7250	1.7250	1.738
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	281	0.77	185.860000	1:14:51 PM	1.6750	1.6998	1.710
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	288	0.79	-	-	-	-	1.784
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	295	0.81	-	-	-	-	1.770
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	302	0.83	-	-	-	-	1.782
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	309	0.85	3.000000	11:34:04 AM	1.7000	1.7000	1.785
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	316	0.87	0.500000	9:52:31 AM	1.7000	1.7000	1.756
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	320	0.88	37.110000	11:38:10 AM	1.8100	1.8466	1.863
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	323	0.88	18.000000	10:11:30 AM	1.7250	1.7250	1.764
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	330	0.90	-	-	-	-	1.806
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	337	0.92	1.040000	10:52:29 AM	1.7250	1.7250	1.928
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	344	0.94	-	-	-	-	1.785
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	351	0.96	7.906000	1:09:40 PM	1.7350	1.7481	1.780
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	358	0.98	224.428000	1:45:47 PM	1.7500	1.7285	1.751
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	365	1.00	89.070000	10:54:39 AM	1.7275	1.7315	1.758
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	449	1.23	0.600000	9:37:46 AM	1.8800	1.8800	1.936
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	484	1.33	-	-	-	-	1.944
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	540	1.48	7.000000	10:59:41 AM	1.9000	1.9000	1.978
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	547	1.50	3.000000	11:05:14 AM	1.9900	1.9900	2.066
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	594	1.63	-	-	-	-	1.997
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	706	1.93	3.862500	11:56:48 AM	2.0000	2.0000	2.055
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	735	2.01	-	-	-	-	2.134
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	777	2.13	-	-	-	-	2.078
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	811	2.22	-	-	-	-	2.090
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	859	2.35	203.950000	1:11:16 PM	2.0275	2.0196	2.064

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RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	861	2.36	-	-	-	-	2.149
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	928	2.54	25.000000	1:10:02 PM	2.0250	2.0250	2.050
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	937	2.57	-	-	-	-	2.135
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	953	2.61	91.255000	1:56:11 PM	2.0750	2.0748	2.108
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	997	2.73	747.000000	9:48:39 AM	2.0300	2.0300	2.074
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,035	2.83	-	-	-	-	2.170
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,113	3.05	6.500000	11:38:55 AM	2.5000	2.4846	2.361
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,182	3.24	-	-	-	-	2.221
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,323	3.62	482.000000	1:52:10 PM	2.1650	2.1648	2.184
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,362	3.73	-	-	-	-	2.292
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,406	3.85	-	-	-	-	2.295
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,469	4.02	-	-	-	-	2.317
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,484	4.06	10.000000	10:47:55 AM	2.9000	2.9000	2.403
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,542	4.22	-	-	-	-	2.251
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,567	4.29	-	-	-	-	2.352
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,719	4.71	118.300000	1:36:48 PM	2.2150	2.2517	2.239
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,721	4.71	-	-	-	-	2.407
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,869	5.12	-	-	-	-	2.363
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,910	5.23	-	-	-	-	2.476
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,950	5.34	-	-	-	-	2.491
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,001	5.48	-	-	-	-	2.510
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,027	5.55	8.510000	11:27:12 AM	2.4400	2.4400	2.413
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,245	6.15	-	-	-	-	2.795
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,275	6.23	4.500000	1:45:57 PM	2.9750	2.9167	2.654
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,323	6.36	-	-	-	-	2.729
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,407	6.59	-	-	-	-	2.667
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,471	6.77	29.000000	10:41:22 AM	2.7250	2.7250	2.893
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,596	7.11	-	-	-	-	2.695
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,794	7.65	-	-	-	-	2.790
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,051	8.35	-	-	-	-	2.815
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,088	8.45	336.270000	10:16:51 AM	2.6400	2.6473	2.660
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,590	9.83	0.925000	1:44:29 PM	2.9750	2.9750	2.817
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,633	9.95	129.570000	10:30:30 AM	2.6300	2.6300	2.644
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,652	10.00	-	-	-	-	2.776
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,834	10.50	-	-	-	-	2.783

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,008	10.97	100.000000	10:20:09 AM	2.8250	2.8250	2.831
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,086	11.19	-	-	-	-	2.806
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,206	11.52	-	-	-	-	3.000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,234	11.59	6709.000000	1:23:36 PM	3.1000	3.0001	3.015
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,444	12.17	-	-	-	-	2.883
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,507	12.34	-	-	-	-	2.893
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,619	12.65	6.000000	10:56:48 AM	3.4500	3.4500	3.328
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,213	14.27	-	-	-	-	3.106
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,542	15.17	-	-	-	-	3.206
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,619	15.38	-	-	-	-	3.403
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,907	16.17	-	-	-	-	3.310
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,138	16.81	-	-	-	-	3.375
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,228	17.05	-	-	-	-	3.403
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,297	17.24	3.500000	11:37:27 AM	3.9500	3.9157	3.761
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,418	17.57	-	-	-	-	3.469
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,754	18.49	84.000000	10:44:01 AM	3.3850	3.3852	3.385
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,348	20.12	-	-	-	-	3.608