

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 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	1	0.00	-	-	-	-	-
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	8	0.02	45.000000	9:34:54 AM	1.4000	1.4000	1.609
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	8	0.02	12.300000	1:15:12 PM	1.0500	1.0500	1.140
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	9	0.03	531.375000	9:51:21 AM	1.4000	1.4000	1.882
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	15	0.04	-	-	-	-	1.127
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	22	0.06	0.406000	10:12:29 AM	1.2500	1.2500	1.161
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	29	0.08	53.286000	1:17:34 PM	1.0500	1.0727	1.196
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	36	0.10	-	-	-	-	1.776
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	36	0.10	2.400000	1:11:32 PM	1.0500	1.1167	1.228
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	43	0.12	-	-	-	-	1.187
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	50	0.14	-	-	-	-	1.350
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	57	0.16	-	-	-	-	1.218
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	64	0.18	42.752000	1:58:15 PM	1.0750	1.0753	1.174
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	71	0.19	568.976000	1:26:12 PM	1.0750	1.2414	1.185
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	78	0.21	13.117000	11:57:32 AM	1.0750	1.0750	1.269
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	85	0.23	64.980000	1:34:58 PM	1.1150	1.1204	1.193
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	92	0.25	357.494000	1:36:25 PM	1.0875	1.1492	1.115
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	92	0.25	8.690000	1:40:44 PM	1.1250	1.1250	1.120
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	99	0.27	-	-	-	-	1.246
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	106	0.29	-	-	-	-	1.194
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	113	0.31	20.000000	10:06:31 AM	1.3000	1.3000	1.342
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	120	0.33	-	-	-	-	1.542
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	127	0.35	-	-	-	-	1.459
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	127	0.35	1.084000	1:59:19 PM	1.2000	1.2000	1.323
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	134	0.37	-	-	-	-	1.506
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	140	0.38	0.860000	1:58:26 PM	1.2500	1.2500	1.614
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	148	0.41	1.590000	1:58:58 PM	1.2500	1.2500	1.470
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	155	0.42	1.200000	11:09:12 AM	1.3000	1.3000	1.558
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	162	0.44	141.120000	11:09:03 AM	1.3250	1.5482	1.601
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	167	0.46	12.284600	1:02:10 PM	1.6500	1.6582	1.649
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	169	0.46	53.799000	11:32:35 AM	1.3250	1.3250	1.409
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	176	0.48	202.790000	1:47:14 PM	1.3000	1.3921	1.403
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	183	0.50	300.945000	1:34:06 PM	1.3650	1.3559	1.360
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	190	0.52	-	-	-	-	1.433
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	197	0.54	-	-	-	-	1.723

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RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	204	0.56	301.320000	1:26:32 PM	1.7250	1.7184	1.701
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	204	0.56	-	-	-	-	1.555
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	211	0.58	-	-	-	-	1.564
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	218	0.60	52.340000	11:19:28 AM	1.5500	1.5989	1.581
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	221	0.61	741.400000	11:28:56 AM	1.7000	1.6784	1.704
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	239	0.65	-	-	-	-	1.623
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	246	0.67	-	-	-	-	1.683
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	253	0.69	343.010000	11:34:11 AM	1.6000	1.6178	1.647
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	260	0.71	-	-	-	-	1.760
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	260	0.71	157.200000	1:51:02 PM	1.4500	1.5952	1.613
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	267	0.73	57.474000	10:59:10 AM	1.6500	1.6632	1.698
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	274	0.75	3.000000	1:40:42 PM	1.6750	1.6750	1.763
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	281	0.77	8.160000	1:03:16 PM	1.7250	1.7250	1.729
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	288	0.79	-	-	-	-	1.714
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	295	0.81	-	-	-	-	1.749
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	302	0.83	-	-	-	-	1.723
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	306	0.84	1100.175000	1:01:15 PM	1.8000	1.7765	1.832
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	309	0.85	-	-	-	-	1.747
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	316	0.87	-	-	-	-	1.809
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	323	0.88	3.692000	11:10:58 AM	1.6750	1.7024	1.735
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	330	0.90	-	-	-	-	1.769
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	337	0.92	52.643000	11:51:05 AM	1.7500	1.7304	1.753
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	344	0.94	100.000000	10:29:26 AM	1.7250	1.7250	1.743
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	351	0.96	7.501000	1:54:43 PM	1.7350	1.7282	1.762
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	358	0.98	155.730000	1:41:27 PM	1.7250	1.7250	1.742
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	365	1.00	630.426000	1:53:37 PM	1.7350	1.7345	1.746
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	435	1.19	-	-	-	-	1.878
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	470	1.29	2.000000	10:42:38 AM	1.9500	1.9500	1.955
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	526	1.44	10.293523	10:37:13 AM	1.9300	1.9345	1.962
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	533	1.46	395.710000	1:56:17 PM	1.9250	1.8674	1.944
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	580	1.59	149.320000	1:27:16 PM	2.0000	2.0000	2.065
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	692	1.90	362.000000	1:16:36 PM	1.9950	1.9580	2.040
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	721	1.97	-	-	-	-	2.003
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	763	2.09	-	-	-	-	2.001
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	797	2.18	-	-	-	-	2.015

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RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	845	2.31	558.890000	1:38:50 PM	2.0000	1.9994	2.056
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	847	2.32	-	-	-	-	2.036
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	914	2.50	409.500000	1:44:10 PM	2.0150	2.0183	2.059
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	923	2.53	-	-	-	-	2.063
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	939	2.57	56.000000	1:19:46 PM	2.0250	2.0250	2.088
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	983	2.69	553.000000	1:26:34 PM	2.0300	2.0246	2.068
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,021	2.80	-	-	-	-	2.102
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,099	3.01	5.300000	11:08:25 AM	2.2750	2.3929	2.285
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,168	3.20	-	-	-	-	2.157
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,309	3.58	193.807165	1:37:58 PM	2.1275	2.1023	2.139
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,348	3.69	-	-	-	-	2.265
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,392	3.81	-	-	-	-	2.239
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,455	3.98	-	-	-	-	2.262
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,470	4.03	-	-	-	-	2.297
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,528	4.18	-	-	-	-	2.158
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,553	4.25	-	-	-	-	2.296
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,705	4.67	-	-	-	-	2.320
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,707	4.67	-	-	-	-	2.349
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,855	5.08	-	-	-	-	2.316
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,896	5.19	-	-	-	-	2.413
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,936	5.30	-	-	-	-	2.426
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,987	5.44	-	-	-	-	2.442
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,013	5.51	2213.100000	1:09:32 PM	2.2500	2.2949	2.332
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,231	6.11	6.000000	11:08:30 AM	2.7400	2.7500	2.816
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,261	6.19	1.000000	1:38:18 PM	2.7500	2.7500	2.558
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,309	6.32	-	-	-	-	2.594
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,393	6.55	2.741000	11:04:19 AM	2.8500	2.8500	2.587
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,457	6.73	-	-	-	-	2.798
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,582	7.07	-	-	-	-	2.619
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,780	7.61	161.818199	1:58:31 PM	2.7000	2.5928	2.637
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,037	8.32	-	-	-	-	2.723
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,074	8.42	652.155000	1:34:26 PM	2.7000	2.6847	2.658
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,576	9.79	-	-	-	-	2.766
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,619	9.91	800.000000	1:58:27 PM	2.7400	2.7400	2.757
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,638	9.96	-	-	-	-	2.759

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,820	10.46	-	-	-	-	2.764
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,994	10.94	-	-	-	-	2.641
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,072	11.15	-	-	-	-	2.780
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,192	11.48	-	-	-	-	2.916
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,220	11.55	-	-	-	-	2.855
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,430	12.13	-	-	-	-	2.848
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,493	12.30	-	-	-	-	2.860
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,605	12.61	15.200000	1:54:18 PM	3.5000	3.4523	3.504
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,199	14.23	-	-	-	-	2.999
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,528	15.14	-	-	-	-	3.045
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,605	15.35	0.500000	10:06:57 AM	3.8000	3.8000	3.185
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,893	16.13	-	-	-	-	3.119
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,124	16.77	-	-	-	-	3.180
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,214	17.01	-	-	-	-	3.205
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,283	17.20	14.800000	11:49:57 AM	3.7800	3.7800	3.444
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,404	17.53	-	-	-	-	3.264
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,740	18.45	300.000000	10:56:11 AM	3.2400	3.2400	3.239
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,334	20.08	-	-	-	-	3.660