

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 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	2	0.01	-	-	-	-	-
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	9	0.03	-	-	-	-	1.157
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	16	0.04	0.063930	9:58:24 AM	1.0750	1.0750	1.102
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	23	0.06	-	-	-	-	1.638
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	23	0.06	7.429300	11:16:55 AM	1.0900	1.0891	1.201
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	30	0.08	1292.252000	1:56:49 PM	1.1600	1.1584	1.161
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	37	0.10	82.550000	1:01:12 PM	1.2250	1.2250	1.233
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	44	0.12	2.002000	10:56:39 AM	1.0650	1.0650	1.177
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	51	0.14	-	-	-	-	1.164
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	58	0.16	-	-	-	-	1.124
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	65	0.18	1.000000	11:56:46 AM	1.1000	1.1000	1.141
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	72	0.20	79.066800	1:30:57 PM	1.1500	1.1351	1.121
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	79	0.22	2.010000	11:10:15 AM	1.1250	1.1250	1.123
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	79	0.22	2.010000	1:32:19 PM	1.1500	1.1500	1.120
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	86	0.24	77.631000	1:42:35 PM	1.1200	1.1240	1.138
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	93	0.26	189.645000	1:54:33 PM	1.1250	1.1213	1.127
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	100	0.27	-	-	-	-	1.218
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	107	0.29	-	-	-	-	1.322
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	114	0.31	0.100000	1:59:29 PM	1.8000	1.8000	1.642
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	114	0.31	1.010000	10:12:07 AM	1.3500	1.3500	1.273
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	121	0.33	50.134000	11:09:49 AM	1.1500	1.1500	1.191
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	127	0.35	-	-	-	-	1.460
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	135	0.37	-	-	-	-	1.396
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	142	0.39	304.550000	1:37:49 PM	1.3250	1.3239	1.332
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	149	0.41	-	-	-	-	1.532
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	154	0.42	33.600000	1:52:21 PM	1.7000	1.7000	1.598
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	156	0.43	401.004500	1:36:27 PM	1.3400	1.3399	1.333
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	163	0.45	0.500000	10:36:07 AM	1.3800	1.3800	1.387
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	170	0.47	16.506000	1:25:15 PM	1.3750	1.3792	1.390
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	177	0.49	756.168000	1:57:46 PM	1.3850	1.3812	1.387
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	184	0.50	-	-	-	-	1.562
RPG B 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	191	0.52	4.470000	10:58:37 AM	1.8750	1.8750	1.664
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	191	0.52	11.300000	1:19:07 PM	1.6000	1.6000	1.467
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	198	0.54	1.510000	1:44:21 PM	1.5250	1.5250	1.486
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	205	0.56	0.410000	10:17:22 AM	1.5500	1.5500	1.505

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RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	208	0.57	11.600000	1:13:23 PM	1.8000	1.7772	1.711
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	226	0.62	101.950000	1:07:31 PM	1.5250	1.6378	1.648
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	233	0.64	-	-	-	-	1.606
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	240	0.66	37.257000	11:14:23 AM	1.5750	1.6120	1.639
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	247	0.68	-	-	-	-	1.676
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	247	0.68	96.373000	1:01:06 PM	1.6350	1.6004	1.614
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	254	0.70	5.870000	1:15:22 PM	1.6000	1.6041	1.726
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	261	0.72	1.020000	1:34:19 PM	1.7000	1.7000	1.706
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	268	0.73	1.000000	11:47:45 AM	1.6100	1.6100	1.687
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	275	0.75	-	-	-	-	1.699
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	282	0.77	55.000000	10:13:39 AM	1.7000	1.6977	1.743
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	289	0.79	253.000000	11:30:32 AM	1.7000	1.7000	1.726
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	293	0.80	244.330000	11:41:18 AM	1.7800	1.7555	1.810
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	296	0.81	24.170000	10:37:18 AM	1.7250	1.7250	1.750
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	303	0.83	-	-	-	-	1.710
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	310	0.85	-	-	-	-	1.756
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	317	0.87	-	-	-	-	1.731
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	324	0.89	1.840000	1:59:40 PM	1.7350	1.7432	1.758
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	331	0.91	28.350000	11:29:13 AM	1.7250	1.7250	1.739
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	338	0.93	-	-	-	-	1.752
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	345	0.95	-	-	-	-	1.748
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	352	0.96	35.000000	10:45:37 AM	1.7350	1.7350	1.746
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	359	0.98	267.763000	1:59:26 PM	1.7400	1.7243	1.749
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	422	1.16	50.000000	11:18:11 AM	1.8750	1.8750	1.926
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	457	1.25	-	-	-	-	1.881
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	513	1.41	305.268108	1:23:30 PM	1.9500	1.9892	2.039
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	520	1.42	29.900000	1:51:09 PM	1.8500	1.8015	1.922
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	567	1.55	-	-	-	-	1.967
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	679	1.86	109.231000	11:37:11 AM	2.0000	1.9837	2.047
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	708	1.94	-	-	-	-	2.029
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	750	2.05	-	-	-	-	2.042
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	784	2.15	-	-	-	-	2.055
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	832	2.28	119.475840	1:59:40 PM	1.9500	1.9782	2.029
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	834	2.28	4.860000	10:46:15 AM	2.1500	2.1500	2.067
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	901	2.47	130.700000	1:59:37 PM	2.0550	2.0451	2.093

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	910	2.49	-	-	-	-	2.103
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	926	2.54	-	-	-	-	2.101
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	970	2.66	5.600000	1:35:35 PM	2.2000	2.1991	2.043
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,008	2.76	-	-	-	-	2.140
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,086	2.97	129.900000	1:17:39 PM	2.3500	2.3117	2.235
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,155	3.16	-	-	-	-	2.192
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,296	3.55	3.750000	1:56:20 PM	2.1500	2.1500	2.258
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,335	3.66	4.000000	10:40:55 AM	2.2150	2.2150	2.260
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,379	3.78	-	-	-	-	2.262
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,442	3.95	-	-	-	-	2.282
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,457	3.99	-	-	-	-	2.299
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,515	4.15	500.000000	10:56:45 AM	2.1500	2.1500	2.178
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,540	4.22	-	-	-	-	2.311
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,692	4.63	74.858000	1:33:32 PM	2.2500	2.2170	2.217
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,694	4.64	-	-	-	-	2.355
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,814	4.97	25997.282000	1:57:28 PM	2.4750	2.4099	2.467
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,842	5.04	1055.000000	11:40:58 AM	2.5000	2.4583	2.497
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,883	5.16	-	-	-	-	2.408
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,923	5.27	-	-	-	-	2.419
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,974	5.41	-	-	-	-	2.432
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,000	5.48	463.700000	1:02:56 PM	2.4600	2.3615	2.379
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,218	6.07	3.200000	9:22:43 AM	2.8000	2.8000	2.622
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,248	6.16	6.200000	9:49:05 AM	2.7000	2.7000	2.513
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,296	6.29	-	-	-	-	2.531
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,380	6.52	-	-	-	-	2.703
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,444	6.69	3.600000	1:54:34 PM	2.7000	2.7000	2.664
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,569	7.03	-	-	-	-	2.582
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,767	7.58	-	-	-	-	2.615
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,024	8.28	-	-	-	-	2.659
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,061	8.38	1678.957100	1:59:03 PM	2.6250	2.5771	2.631
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,563	9.76	-	-	-	-	2.690
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,606	9.87	7985.385000	1:56:39 PM	2.5900	2.5444	2.593
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,625	9.93	-	-	-	-	2.689
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,807	10.42	-	-	-	-	2.692
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,981	10.90	11.800000	1:46:35 PM	2.6250	2.6082	2.602

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,059	11.11	-	-	-	-	2.703
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,179	11.44	5.000000	10:49:31 AM	3.9600	3.9600	2.757
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,207	11.52	61.000000	1:47:48 PM	3.3500	2.8048	2.714
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,417	12.09	-	-	-	-	2.772
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,480	12.27	-	-	-	-	2.787
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,592	12.57	11.000000	1:16:36 PM	3.1800	3.1873	3.252
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,186	14.20	-	-	-	-	2.934
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,515	15.10	-	-	-	-	2.979
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,592	15.31	2.000000	11:05:27 AM	3.5000	3.5000	3.149
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,880	16.10	-	-	-	-	3.054
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,111	16.73	-	-	-	-	3.117
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,201	16.98	-	-	-	-	3.142
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,270	17.17	128.000000	1:44:06 PM	3.7500	3.6085	3.611
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,391	17.50	-	-	-	-	3.200
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,727	18.42	0.640000	1:38:46 PM	3.3000	3.3000	3.159
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,321	20.04	7.300000	1:56:23 PM	3.6500	3.6500	3.649