

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 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	1	0.00	-	-	-	-	-
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	8	0.02	-	-	-	-	1.696
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	8	0.02	-	-	-	-	1.097
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	15	0.04	193.401000	10:42:55 AM	1.0250	1.0390	1.056
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	22	0.06	-	-	-	-	1.136
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	29	0.08	85.910000	1:57:45 PM	1.1000	1.0995	1.108
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	36	0.10	-	-	-	-	1.094
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	43	0.12	405.460000	1:58:10 PM	1.1000	1.1003	1.119
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	50	0.14	19.014000	11:57:04 AM	1.1000	1.0838	1.110
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	57	0.16	7.200000	10:29:54 AM	1.1000	1.1000	1.164
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	64	0.18	50.394000	1:01:00 PM	1.1000	1.1001	1.131
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	64	0.18	69.300000	1:09:28 PM	1.1000	1.1000	1.120
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	71	0.19	1.010000	10:04:39 AM	1.1700	1.1700	1.140
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	78	0.21	53.271000	11:21:41 AM	1.1400	1.1400	1.155
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	85	0.23	7.700000	11:58:35 AM	1.1500	1.1500	1.171
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	92	0.25	3099.848000	1:58:02 PM	1.1600	1.1586	1.165
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	99	0.27	1.000000	11:53:29 AM	1.7500	1.7500	1.726
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	99	0.27	5.010000	1:19:40 PM	1.1450	1.2288	1.230
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	106	0.29	0.600000	9:49:08 AM	1.1750	1.1750	1.203
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	112	0.31	-	-	-	-	1.303
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	120	0.33	152.110000	10:01:07 AM	1.3000	1.3100	1.318
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	127	0.35	36.643000	11:27:43 AM	1.2800	1.2760	1.271
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	134	0.37	-	-	-	-	1.394
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	139	0.38	13.000000	10:34:24 AM	1.7450	1.7477	1.694
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	141	0.39	6.614000	1:17:44 PM	1.3500	1.3500	1.306
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	148	0.41	-	-	-	-	1.398
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	155	0.42	44.237000	1:33:12 PM	1.4100	1.4427	1.411
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	162	0.44	3.169000	10:57:38 AM	1.4500	1.4500	1.405
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	169	0.46	12.186300	11:50:48 AM	1.4150	1.4150	1.415
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	176	0.48	8.150000	1:51:44 PM	1.7900	1.7883	1.752
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	176	0.48	18.973000	11:46:05 AM	1.4750	1.4494	1.439
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	183	0.50	498.908000	1:51:37 PM	1.5000	1.4962	1.506
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	190	0.52	59.535000	1:58:09 PM	1.4350	1.4710	1.464
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	193	0.53	857.200000	1:54:25 PM	1.6850	1.6889	1.708
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	211	0.58	0.423000	11:36:26 AM	1.6000	1.6000	1.589

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RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	218	0.60	1.600000	1:12:21 PM	1.6500	1.6500	1.584
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	225	0.62	17.303000	1:32:26 PM	1.6300	1.6313	1.656
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	232	0.64	-	-	-	-	1.794
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	232	0.64	-	-	-	-	1.671
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	239	0.65	5.605000	11:34:01 AM	1.6800	1.7175	1.738
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	246	0.67	2.219000	10:55:13 AM	1.7400	1.7400	1.752
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	253	0.69	-	-	-	-	1.684
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	260	0.71	-	-	-	-	1.679
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	267	0.73	-	-	-	-	1.758
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	274	0.75	3.585000	11:15:44 AM	1.7000	1.7000	1.751
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	278	0.76	830.700000	1:32:11 PM	1.8500	1.7898	1.835
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	281	0.77	-	-	-	-	1.769
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	288	0.79	7.350000	10:39:37 AM	1.7250	1.7250	1.760
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	295	0.81	-	-	-	-	1.776
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	302	0.83	3.000000	11:19:11 AM	1.8150	1.7717	1.785
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	309	0.85	-	-	-	-	1.776
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	316	0.87	-	-	-	-	1.776
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	323	0.88	-	-	-	-	1.786
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	330	0.90	-	-	-	-	1.803
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	337	0.92	0.500000	10:19:47 AM	1.7400	1.7400	1.790
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	344	0.94	7.016000	11:48:18 AM	1.7750	1.7750	1.910
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	351	0.96	-	-	-	-	1.778
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	358	0.98	101.528000	11:48:47 AM	1.7950	1.7950	1.768
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	365	1.00	72.097000	1:52:42 PM	1.7950	1.7946	1.807
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	407	1.11	-	-	-	-	1.966
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	442	1.21	-	-	-	-	1.995
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	498	1.36	54.340000	11:38:52 AM	1.9350	1.9350	1.969
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	505	1.38	480.049000	1:29:18 PM	1.9450	1.9596	1.991
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	552	1.51	-	-	-	-	2.062
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	664	1.82	2.060000	1:24:48 PM	2.1000	2.0883	2.080
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	693	1.90	-	-	-	-	2.155
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	735	2.01	-	-	-	-	2.181
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	769	2.11	-	-	-	-	2.200
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	817	2.24	183.965000	1:49:35 PM	2.1900	2.1674	2.234
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	819	2.24	0.500000	1:45:44 PM	2.3000	2.3000	2.226

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	886	2.43	111.500000	1:25:19 PM	2.2000	2.1700	2.218
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	895	2.45	-	-	-	-	2.269
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	911	2.49	-	-	-	-	2.440
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	955	2.62	9.340000	1:41:00 PM	2.0500	2.2145	2.228
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	993	2.72	-	-	-	-	2.323
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,071	2.93	95.100000	1:58:00 PM	2.6500	2.4035	2.489
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,140	3.12	-	-	-	-	2.400
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,281	3.51	3.120000	1:49:44 PM	2.2900	2.3288	2.254
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,320	3.61	1.000000	1:28:27 PM	2.6000	2.6000	2.539
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,364	3.73	-	-	-	-	2.500
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,427	3.91	-	-	-	-	2.528
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,442	3.95	1.511438	1:41:43 PM	2.6000	2.6000	2.625
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,500	4.11	-	-	-	-	2.462
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,525	4.18	-	-	-	-	2.564
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,677	4.59	-	-	-	-	2.528
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,679	4.60	-	-	-	-	2.614
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,799	4.93	1039.410000	1:58:57 PM	2.6525	2.6525	2.685
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,827	5.00	7.030000	11:38:41 AM	2.6500	2.6261	2.678
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,868	5.11	-	-	-	-	2.670
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,908	5.22	-	-	-	-	2.679
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,959	5.36	-	-	-	-	2.690
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,985	5.44	20.200000	10:45:04 AM	2.7200	2.7438	2.765
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,203	6.03	-	-	-	-	2.830
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,233	6.11	-	-	-	-	2.749
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,281	6.25	-	-	-	-	2.758
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,365	6.48	0.500000	1:15:47 PM	2.9450	2.9450	2.787
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,429	6.65	-	-	-	-	2.798
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,554	6.99	-	-	-	-	2.800
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,752	7.54	300.000000	10:53:45 AM	2.8112	2.8112	2.817
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,009	8.24	-	-	-	-	2.853
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,046	8.34	43.131000	11:30:20 AM	2.8250	2.8142	2.846
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,548	9.71	-	-	-	-	2.913
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,591	9.83	-	-	-	-	2.794
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,610	9.88	-	-	-	-	2.899
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,792	10.38	-	-	-	-	2.912

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,966	10.86	1.576000	1:31:01 PM	2.9000	2.9734	2.893
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,044	11.07	-	-	-	-	2.934
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,164	11.40	-	-	-	-	2.965
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,192	11.48	-	-	-	-	2.951
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,402	12.05	-	-	-	-	3.012
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,465	12.23	-	-	-	-	3.028
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,577	12.53	14.000000	1:21:05 PM	3.5000	3.5000	3.145
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,171	14.16	-	-	-	-	3.201
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,500	15.06	-	-	-	-	3.272
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,577	15.27	-	-	-	-	3.400
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,865	16.06	-	-	-	-	3.355
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,096	16.69	-	-	-	-	3.515
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,186	16.94	5.500000	10:55:55 AM	3.7750	3.7750	3.433
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,255	17.13	10.000000	11:09:49 AM	4.0000	4.0000	3.673
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,376	17.46	-	-	-	-	3.531
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,712	18.38	-	-	-	-	3.486
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,306	20.00	0.600000	9:43:21 AM	3.7500	3.7500	3.704