

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 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	2	0.01	-	-	-	-	-
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	9	0.03	-	-	-	-	1.120
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	16	0.04	-	-	-	-	1.118
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	23	0.06	-	-	-	-	1.106
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	30	0.08	-	-	-	-	1.121
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	37	0.10	2.000000	11:36:52 AM	1.1050	1.1050	1.140
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	44	0.12	-	-	-	-	1.140
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	51	0.14	-	-	-	-	1.136
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	51	0.14	3.100000	11:36:48 AM	1.1100	1.1118	1.127
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	58	0.16	-	-	-	-	1.153
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	65	0.18	11.514000	1:24:21 PM	1.2000	1.1862	1.166
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	72	0.20	-	-	-	-	1.179
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	79	0.22	-	-	-	-	1.155
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	86	0.24	-	-	-	-	1.701
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	86	0.24	338.424000	1:53:59 PM	1.1325	1.1368	1.128
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	93	0.26	1.000000	11:14:26 AM	1.2250	1.2250	1.218
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	99	0.27	-	-	-	-	1.261
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	107	0.29	-	-	-	-	1.233
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	114	0.31	-	-	-	-	1.266
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	121	0.33	5.770000	1:09:49 PM	1.3500	1.3500	1.342
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	126	0.35	1.000000	1:18:54 PM	1.7000	1.7000	1.608
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	128	0.35	1.000000	1:32:56 PM	1.1300	1.1300	1.261
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	135	0.37	973.000000	11:19:50 AM	1.4350	1.4350	1.441
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	142	0.39	62.000000	1:41:34 PM	1.3250	1.3202	1.450
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	149	0.41	-	-	-	-	1.372
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	156	0.43	3.500000	1:31:46 PM	1.4750	1.4750	1.484
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	163	0.45	-	-	-	-	1.740
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	163	0.45	31.250000	1:21:41 PM	1.4950	1.4950	1.470
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	170	0.47	10.222000	1:01:07 PM	1.5000	1.5000	1.514
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	177	0.49	105.500000	1:52:16 PM	1.5455	1.5449	1.532
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	180	0.49	42.200000	1:49:34 PM	1.6600	1.7096	1.643
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	198	0.54	-	-	-	-	1.572
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	205	0.56	-	-	-	-	1.652
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	212	0.58	-	-	-	-	1.614
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	219	0.60	-	-	-	-	1.790

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RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	219	0.60	-	-	-	-	1.616
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	226	0.62	1.040000	11:15:42 AM	1.6850	1.6850	1.688
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	233	0.64	-	-	-	-	1.665
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	240	0.66	-	-	-	-	1.653
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	247	0.68	-	-	-	-	1.712
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	254	0.70	5.040000	1:12:52 PM	1.8000	1.8000	1.687
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	261	0.72	-	-	-	-	1.698
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	265	0.73	4.500000	1:02:20 PM	1.8500	1.8500	1.916
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	268	0.73	-	-	-	-	1.716
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	275	0.75	-	-	-	-	1.741
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	282	0.77	1.016000	1:27:54 PM	1.7350	1.7350	1.751
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	289	0.79	-	-	-	-	1.747
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	296	0.81	-	-	-	-	1.781
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	303	0.83	-	-	-	-	1.738
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	310	0.85	-	-	-	-	1.768
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	317	0.87	-	-	-	-	1.779
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	324	0.89	1.420000	1:56:47 PM	1.7450	1.7450	1.782
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	331	0.91	12.912000	1:47:08 PM	1.7750	1.7750	1.799
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	338	0.93	32.832000	11:12:56 AM	1.7800	1.7800	1.756
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	345	0.95	17.565000	11:56:06 AM	1.7900	1.7900	1.808
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	352	0.96	6.854000	10:50:20 AM	1.7800	1.7850	1.808
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	394	1.08	-	-	-	-	1.939
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	429	1.18	-	-	-	-	1.967
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	485	1.33	0.300000	10:21:41 AM	2.0000	2.0000	1.863
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	492	1.35	-	-	-	-	1.936
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	539	1.48	-	-	-	-	2.047
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	651	1.78	13.374000	1:51:38 PM	2.1500	2.0101	2.155
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	680	1.86	-	-	-	-	2.152
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	722	1.98	-	-	-	-	2.183
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	756	2.07	-	-	-	-	2.206
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	804	2.20	7.000000	1:05:55 PM	2.2750	2.2429	2.291
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	806	2.21	1.700000	1:02:11 PM	2.2750	2.2971	2.220
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	873	2.39	24.500000	1:02:11 PM	2.2500	2.2518	2.269
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	882	2.42	-	-	-	-	2.288
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	898	2.46	-	-	-	-	2.294

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	942	2.58	1000.500000	10:39:51 AM	2.3800	2.3800	2.378
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	980	2.68	-	-	-	-	2.352
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,058	2.90	67.916000	1:45:05 PM	2.4500	2.4122	2.417
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,084	2.97	1350.377110	1:58:23 PM	2.3450	2.3377	2.345
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,127	3.09	-	-	-	-	2.444
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,268	3.47	56.700000	1:30:06 PM	2.4300	2.3800	2.450
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,307	3.58	-	-	-	-	2.710
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,351	3.70	-	-	-	-	2.566
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,414	3.87	-	-	-	-	2.601
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,429	3.91	0.850000	11:57:48 AM	2.6500	2.7221	2.783
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,487	4.07	70.000000	11:17:01 AM	2.4500	2.4500	2.453
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,512	4.14	-	-	-	-	2.649
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,664	4.56	-	-	-	-	2.800
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,666	4.56	-	-	-	-	2.717
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,786	4.89	4034.260000	1:53:58 PM	2.7950	2.7846	2.794
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,814	4.97	1884.200000	10:35:49 AM	2.8500	2.8231	2.814
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,855	5.08	-	-	-	-	2.795
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,895	5.19	-	-	-	-	2.807
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,946	5.33	20.000000	10:06:35 AM	2.8580	2.8580	2.822
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,972	5.40	-	-	-	-	2.908
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,190	6.00	13.500000	1:04:54 PM	3.0000	3.0000	2.896
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,220	6.08	0.400000	10:35:43 AM	3.0500	3.0500	2.934
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,268	6.21	-	-	-	-	2.906
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,352	6.44	-	-	-	-	2.919
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,416	6.62	-	-	-	-	2.913
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,541	6.96	-	-	-	-	3.099
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,739	7.50	108.150000	1:33:32 PM	2.9750	2.9824	2.983
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,996	8.20	155.000000	11:28:49 AM	3.1000	3.1000	3.082
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,033	8.30	267.840000	1:42:50 PM	2.9480	2.9495	2.949
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,535	9.68	-	-	-	-	3.063
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,578	9.80	-	-	-	-	2.850
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,597	9.85	-	-	-	-	3.065
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,779	10.35	-	-	-	-	3.098
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,953	10.82	239.035000	1:44:27 PM	3.1985	3.2093	3.223
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,031	11.04	-	-	-	-	3.224

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,151	11.37	-	-	-	-	3.192
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,179	11.44	2.700000	1:20:57 PM	3.6000	3.6000	3.626
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,389	12.02	-	-	-	-	3.271
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,452	12.19	-	-	-	-	3.293
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,564	12.50	2.700000	11:24:42 AM	3.6000	3.5852	3.470
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,158	14.12	-	-	-	-	3.529
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,487	15.02	-	-	-	-	3.624
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,564	15.23	1.700000	1:03:50 PM	3.9000	3.9000	3.672
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,852	16.02	1.000000	-	-	-	3.723
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,083	16.65	-	-	-	-	3.813
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,173	16.90	-	-	-	-	3.808
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,242	17.09	333.000000	1:53:09 PM	4.2500	3.8842	3.844
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,363	17.42	-	-	-	-	3.863
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,699	18.34	187.000000	1:36:31 PM	3.9500	3.8866	3.850
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,293	19.97	4.200000	1:04:57 PM	3.9250	3.9464	3.917