

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 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	1	0.00	-	-	-	-	-
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	8	0.02	-	-	-	-	1.682
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	15	0.04	603.034000	1:01:03 PM	1.5000	1.5054	1.516
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	22	0.06	-	-	-	-	1.739
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	29	0.08	1486.980900	1:53:34 PM	1.5750	1.5944	1.607
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	36	0.10	-	-	-	-	1.711
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	43	0.12	4.200000	11:55:46 AM	1.8500	1.8710	1.821
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	43	0.12	4.650000	10:27:36 AM	1.6000	1.6000	1.753
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	44	0.12	4.440000	1:27:26 PM	1.8000	1.8000	1.840
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	50	0.14	-	-	-	-	1.735
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	57	0.16	1.007000	11:10:05 AM	1.6200	1.6200	1.742
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	64	0.18	-	-	-	-	1.751
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	71	0.19	-	-	-	-	1.848
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	71	0.19	6.658000	11:57:40 AM	1.6400	1.6400	1.843
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	78	0.21	17.768900	1:02:31 PM	1.6000	1.6185	1.858
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	85	0.23	331.950200	1:49:41 PM	1.6200	1.6287	1.666
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	92	0.25	2360.660500	1:57:17 PM	1.6378	1.6346	1.642
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	99	0.27	-	-	-	-	1.787
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	106	0.29	-	-	-	-	1.791
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	113	0.31	-	-	-	-	1.788
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	120	0.33	132.976000	10:41:47 AM	1.6900	1.6900	1.758
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	127	0.35	-	-	-	-	1.823
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	134	0.37	3.514000	1:47:20 PM	1.6100	1.6100	1.836
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	141	0.39	-	-	-	-	1.861
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	148	0.41	-	-	-	-	1.950
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	155	0.42	0.406000	1:31:53 PM	1.6250	1.6250	1.878
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	162	0.44	2507.237106	1:02:02 PM	1.8250	1.8260	1.853
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	162	0.44	295.840000	11:43:41 AM	1.7150	1.7131	1.763
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	169	0.46	61.400000	11:08:55 AM	1.6350	1.6557	1.820
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	175	0.48	26.410000	11:19:29 AM	1.7150	1.7295	1.797
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	183	0.50	1344.857000	1:55:13 PM	1.7400	1.7379	1.747
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	190	0.52	17.345000	11:52:09 AM	1.9000	1.7383	1.808
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	197	0.54	-	-	-	-	2.068
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	202	0.55	79.600000	10:45:46 AM	1.7600	1.7600	1.788
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	204	0.56	-	-	-	-	1.898

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RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	211	0.58	587.076000	1:04:00 PM	1.7250	1.7205	1.751
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	218	0.60	-	-	-	-	1.871
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	225	0.62	-	-	-	-	1.876
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	232	0.64	11.793000	1:17:21 PM	1.7150	1.7150	1.848
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	239	0.65	-	-	-	-	1.895
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	239	0.65	-	-	-	-	1.907
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	246	0.67	-	-	-	-	1.892
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	253	0.69	-	-	-	-	1.973
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	256	0.70	4500.000000	9:45:04 AM	1.7200	1.7200	1.784
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	274	0.75	11.600000	1:57:31 PM	1.8500	1.8500	1.991
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	281	0.77	18.229000	1:58:14 PM	1.8500	1.8500	2.010
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	288	0.79	-	-	-	-	1.950
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	295	0.81	94.000000	1:32:53 PM	1.7500	1.8011	1.983
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	295	0.81	6.175000	1:17:35 PM	1.8250	1.8250	1.900
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	302	0.83	14.976000	11:22:39 AM	1.8250	1.8250	1.878
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	309	0.85	-	-	-	-	1.860
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	316	0.87	-	-	-	-	2.090
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	323	0.88	6.360000	1:20:25 PM	1.8250	1.8303	1.925
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	330	0.90	5.156000	-	-	-	1.903
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	337	0.92	2824.980000	1:56:26 PM	1.9250	1.8864	1.889
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	341	0.93	556.000000	11:50:42 AM	1.8600	1.8007	1.877
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	344	0.94	-	-	-	-	1.940
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	351	0.96	500.000000	1:42:31 PM	1.8650	1.8650	1.893
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	358	0.98	83.926000	1:39:14 PM	1.8450	1.8454	1.893
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	365	1.00	291.372000	1:53:25 PM	1.8475	1.8383	1.855
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	470	1.29	-	-	-	-	2.041
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	505	1.38	9.350000	10:26:47 AM	2.1000	2.1000	1.985
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	561	1.54	7.000000	11:09:18 AM	2.1900	2.1900	2.060
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	568	1.56	912.220000	1:51:11 PM	2.0400	2.0377	2.092
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	615	1.68	-	-	-	-	2.024
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	727	1.99	8.000000	10:38:37 AM	2.0750	2.0750	2.043
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	756	2.07	-	-	-	-	2.174
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	798	2.19	-	-	-	-	2.088
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	832	2.28	-	-	-	-	2.099
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	880	2.41	98.420000	1:28:17 PM	2.0500	2.0474	2.084

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RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	882	2.42	-	-	-	-	2.116
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	949	2.60	5680.928000	1:49:51 PM	2.0750	2.0670	2.113
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	958	2.62	-	-	-	-	2.140
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	974	2.67	2.000000	1:08:56 PM	2.1050	2.1050	2.162
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,018	2.79	162.100000	1:32:55 PM	2.1400	2.0714	2.098
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,056	2.89	-	-	-	-	2.172
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,134	3.11	57.900000	1:13:14 PM	2.2000	2.4319	2.426
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,203	3.29	-	-	-	-	2.216
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,344	3.68	125.300000	1:23:50 PM	2.1625	2.1204	2.131
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,383	3.79	-	-	-	-	2.359
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,427	3.91	-	-	-	-	2.281
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,490	4.08	-	-	-	-	2.300
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,505	4.12	1103.000000	10:50:00 AM	2.3250	2.3250	2.352
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,563	4.28	300.000000	-	-	-	2.194
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,588	4.35	-	-	-	-	2.330
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,740	4.76	260.000000	10:51:11 AM	2.1250	2.3447	2.350
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,742	4.77	-	-	-	-	2.376
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,890	5.18	2429.000000	1:08:19 PM	2.2500	2.2500	2.284
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,931	5.29	-	-	-	-	2.437
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,971	5.40	-	-	-	-	2.451
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,022	5.54	-	-	-	-	2.468
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,048	5.61	1.000000	11:47:44 AM	2.3750	2.3750	2.272
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,266	6.20	41.450000	1:38:49 PM	2.9000	2.8351	2.674
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,296	6.29	0.284000	9:52:17 AM	3.8000	3.8000	2.569
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,344	6.42	-	-	-	-	2.580
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,428	6.65	-	-	-	-	2.644
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,492	6.82	-	-	-	-	2.811
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,617	7.17	-	-	-	-	2.676
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,815	7.71	78.000000	11:57:22 AM	2.7250	2.7167	2.726
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,072	8.41	180.000000	10:23:53 AM	3.0500	3.0500	3.062
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,109	8.51	1127.000000	1:22:30 PM	2.7250	2.6474	2.752
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,611	9.89	-	-	-	-	2.875
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,673	10.06	-	-	-	-	2.888
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,855	10.55	-	-	-	-	2.901
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,029	11.03	255.000000	1:23:47 PM	2.8250	2.8181	2.835

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,107	11.24	126.000000	10:24:28 AM	2.8847	2.8847	2.898
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,227	11.57	-	-	-	-	2.959
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,255	11.65	-	-	-	-	3.566
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,465	12.23	-	-	-	-	2.995
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,528	12.40	-	-	-	-	3.026
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,640	12.70	2401.908000	1:57:06 PM	3.7250	3.6409	3.683
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,234	14.33	-	-	-	-	3.257
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,563	15.23	-	-	-	-	3.275
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,640	15.44	99.000000	11:56:40 AM	3.6368	3.6368	3.642
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,928	16.23	-	-	-	-	3.328
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,159	16.86	-	-	-	-	3.387
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,249	17.11	-	-	-	-	3.410
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,318	17.30	27.000000	1:59:15 PM	3.8500	3.8194	3.681
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,439	17.63	-	-	-	-	3.483
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,775	18.55	4.000000	11:32:38 AM	3.4850	3.4850	3.440
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,369	20.18	6258.229698	1:47:25 PM	3.8000	3.6839	3.697