

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 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	7	0.02	-	-	-	-	1.619
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	14	0.04	-	-	-	-	1.516
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	21	0.06	-	-	-	-	1.671
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	28	0.08	1326.176900	1:47:18 PM	1.5000	1.5537	1.591
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	35	0.10	4.844000	11:14:57 AM	1.5700	1.5992	1.647
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	42	0.12	-	-	-	-	1.688
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	42	0.12	2.000000	9:33:39 AM	1.6000	1.6000	1.751
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	43	0.12	-	-	-	-	1.804
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	49	0.13	-	-	-	-	1.675
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	56	0.15	-	-	-	-	1.685
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	63	0.17	69.460000	11:28:14 AM	1.6000	1.6000	1.608
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	70	0.19	-	-	-	-	1.793
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	70	0.19	126.171000	1:59:20 PM	1.5500	1.5974	1.645
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	77	0.21	12.858800	1:32:31 PM	1.6000	1.6000	1.858
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	84	0.23	9.085000	1:05:32 PM	1.6100	1.6137	1.669
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	91	0.25	2548.424100	1:57:20 PM	1.6000	1.6323	1.639
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	98	0.27	-	-	-	-	1.787
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	105	0.29	0.502000	1:36:14 PM	1.6350	1.6350	1.791
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	112	0.31	186.599000	11:55:44 AM	1.6350	1.6376	1.752
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	119	0.33	-	-	-	-	1.758
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	126	0.35	-	-	-	-	1.779
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	133	0.36	4.760000	11:42:59 AM	1.6750	1.6750	1.791
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	140	0.38	10.649000	10:45:28 AM	1.6250	1.6250	1.819
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	147	0.40	-	-	-	-	1.895
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	154	0.42	1.540000	11:05:27 AM	1.6750	1.6750	1.878
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	161	0.44	600.000000	11:55:41 AM	1.7800	1.7800	1.824
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	161	0.44	315.668000	1:33:40 PM	1.6500	1.6772	1.689
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	168	0.46	-	-	-	-	1.820
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	174	0.48	209.330000	1:29:13 PM	1.7000	1.7000	1.729
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	182	0.50	1641.902630	1:57:13 PM	1.7250	1.7326	1.743
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	189	0.52	150.850000	11:09:24 AM	1.7400	1.7401	1.781
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	196	0.54	-	-	-	-	2.023
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	201	0.55	-	-	-	-	1.776
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	203	0.56	67.838000	1:21:33 PM	1.7500	1.7326	1.858
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	210	0.58	177.100000	1:56:37 PM	1.7150	1.7384	1.752

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RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	217	0.59	-	-	-	-	1.838
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	224	0.61	-	-	-	-	1.846
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	231	0.63	200.000000	11:56:58 AM	1.7500	1.7500	1.798
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	238	0.65	0.009000	1:04:38 PM	1.9000	1.9000	1.873
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	238	0.65	-	-	-	-	1.907
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	245	0.67	-	-	-	-	1.867
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	252	0.69	-	-	-	-	1.942
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	255	0.70	118.100000	11:57:26 AM	1.8250	1.7640	1.736
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	273	0.75	-	-	-	-	1.966
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	280	0.77	-	-	-	-	2.010
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	287	0.79	5.340000	1:08:02 PM	1.8000	1.8000	1.950
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	294	0.81	-	-	-	-	1.968
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	294	0.81	-	-	-	-	1.900
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	301	0.82	17.280000	10:58:59 AM	1.8250	1.8250	1.878
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	308	0.84	-	-	-	-	1.860
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	315	0.86	-	-	-	-	2.062
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	322	0.88	2.000000	10:55:58 AM	1.8250	1.8250	1.925
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	329	0.90	150.221000	11:58:58 AM	1.8450	1.8450	1.880
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	336	0.92	708.000000	1:59:18 PM	1.8350	1.8421	1.877
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	340	0.93	378.810000	1:28:16 PM	2.0000	1.9269	1.973
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	343	0.94	-	-	-	-	1.940
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	350	0.96	245.800000	1:16:19 PM	1.8450	1.8450	1.879
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	357	0.98	97.130000	1:17:50 PM	1.8500	1.8455	1.893
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	364	1.00	941.273000	1:47:58 PM	1.8475	1.8330	1.843
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	469	1.28	-	-	-	-	2.040
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	504	1.38	-	-	-	-	1.991
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	560	1.53	-	-	-	-	2.061
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	567	1.55	2117.250000	1:50:00 PM	1.9300	1.9938	2.063
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	614	1.68	-	-	-	-	2.031
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	726	1.99	1298.660000	1:58:21 PM	1.9500	1.9720	2.027
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	755	2.07	-	-	-	-	2.172
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	797	2.18	-	-	-	-	2.095
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	831	2.28	-	-	-	-	2.106
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	879	2.41	2052.050000	1:42:51 PM	2.0000	2.0622	2.048
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	881	2.41	-	-	-	-	2.122

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	948	2.60	982.023000	1:58:18 PM	2.0300	2.0375	2.077
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	957	2.62	-	-	-	-	2.146
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	973	2.66	5.000000	1:23:17 PM	2.1200	2.1200	2.141
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,017	2.78	80.400000	11:31:57 AM	2.0500	2.0504	2.095
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,055	2.89	-	-	-	-	2.177
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,133	3.10	81.387000	1:57:34 PM	2.4500	2.4585	2.475
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,202	3.29	-	-	-	-	2.221
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,343	3.68	2452.550000	1:28:37 PM	2.1050	2.1251	2.147
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,382	3.78	-	-	-	-	2.354
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,426	3.90	-	-	-	-	2.285
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,489	4.08	-	-	-	-	2.304
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,504	4.12	18.106321	1:12:33 PM	2.4150	2.3835	2.351
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,562	4.28	193.021000	10:55:24 AM	2.1800	2.1800	2.201
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,587	4.35	-	-	-	-	2.335
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,739	4.76	-	-	-	-	2.378
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,741	4.77	-	-	-	-	2.385
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,889	5.17	3776.450000	1:47:41 PM	2.3050	2.3069	2.330
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,930	5.28	-	-	-	-	2.449
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,970	5.39	-	-	-	-	2.464
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,021	5.53	-	-	-	-	2.482
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,047	5.60	258.250000	11:13:34 AM	2.3275	2.3598	2.362
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,265	6.20	53.525000	1:09:59 PM	2.9500	2.7874	2.684
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,295	6.28	-	-	-	-	2.583
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,343	6.42	-	-	-	-	2.595
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,427	6.65	-	-	-	-	2.655
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,491	6.82	-	-	-	-	2.808
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,616	7.16	-	-	-	-	2.688
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,814	7.70	0.300000	10:43:59 AM	2.8500	2.8500	2.725
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,071	8.41	-	-	-	-	3.060
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,108	8.51	100.000000	1:10:47 PM	2.6725	2.6863	2.702
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,610	9.88	360.000000	9:57:40 AM	2.8746	2.9198	2.930
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,653	10.00	2658.870000	1:57:50 PM	2.8000	2.8144	2.816
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,672	10.05	-	-	-	-	2.892
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,854	10.55	-	-	-	-	2.904
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,028	11.03	163.100000	11:34:52 AM	2.8500	2.8522	2.892

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,106	11.24	-	-	-	-	2.897
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,226	11.57	12.150000	1:05:06 PM	3.5000	3.0390	2.959
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,254	11.65	20.180000	11:31:15 AM	3.6450	3.6710	3.565
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,464	12.22	589.000000	10:15:11 AM	2.9950	2.9950	3.010
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,527	12.39	-	-	-	-	3.023
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,639	12.70	459.581000	1:19:42 PM	3.7000	3.6552	3.676
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,233	14.33	-	-	-	-	3.252
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,562	15.23	-	-	-	-	3.269
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,639	15.44	150.000000	10:09:58 AM	3.6370	3.6370	3.645
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,927	16.23	-	-	-	-	3.311
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,158	16.86	14.000000	11:28:45 AM	3.8250	3.8250	3.362
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,248	17.11	80.000000	1:39:54 PM	3.8750	3.4682	3.422
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,317	17.30	157.140000	1:02:28 PM	3.7250	3.7120	3.710
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,438	17.63	-	-	-	-	3.448
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,774	18.55	380.000000	10:57:07 AM	3.3750	3.3461	3.372
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,368	20.17	0.717000	11:22:18 AM	4.0000	4.0000	3.697