

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	5	0.01	-	-	-	-	1.587
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	12	0.03	-	-	-	-	1.516
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	19	0.05	-	-	-	-	1.629
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	26	0.07	51.083000	1:11:54 PM	1.5350	1.5608	1.574
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	33	0.09	-	-	-	-	1.608
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	40	0.11	-	-	-	-	1.595
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	40	0.11	5.500000	1:15:00 PM	1.6500	1.6500	1.713
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	41	0.11	1253.180000	1:52:32 PM	1.5700	1.5686	1.632
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	47	0.13	-	-	-	-	1.635
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	54	0.15	1.826000	10:54:39 AM	1.6750	1.6411	1.646
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	61	0.17	0.200000	1:24:59 PM	1.6750	1.6750	1.608
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	68	0.19	-	-	-	-	1.692
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	68	0.19	-	-	-	-	1.646
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	75	0.21	3.480000	9:59:50 AM	1.5500	1.5500	1.818
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	82	0.23	110.030000	11:28:11 AM	1.6000	1.6000	1.658
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	89	0.24	326.460000	1:57:58 PM	1.6000	1.5971	1.629
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	96	0.26	27.359000	1:23:35 PM	1.5750	1.5908	1.787
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	103	0.28	4.322000	11:32:24 AM	1.6000	1.6148	1.791
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	110	0.30	5.179000	11:30:25 AM	1.6000	1.6000	1.752
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	117	0.32	-	-	-	-	1.758
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	124	0.34	-	-	-	-	1.728
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	131	0.36	9.000000	9:39:08 AM	1.6750	1.6750	1.683
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	138	0.38	-	-	-	-	1.758
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	145	0.40	26.990000	10:08:39 AM	1.6250	1.6250	1.818
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	152	0.42	310.868000	1:53:52 PM	1.6750	1.6321	1.643
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	159	0.44	-	-	-	-	1.719
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	159	0.44	155.200000	1:34:23 PM	1.6950	1.6320	1.646
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	166	0.45	195.600000	10:40:46 AM	1.6250	1.6302	1.680
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	172	0.47	164.260000	1:56:23 PM	1.7000	1.6542	1.692
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	180	0.49	519.351630	1:57:37 PM	1.7000	1.7029	1.730
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	187	0.51	35.600000	1:50:11 PM	1.6750	1.6846	1.781
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	194	0.53	-	-	-	-	1.921
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	199	0.55	-	-	-	-	1.700
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	201	0.55	107.500000	11:42:05 AM	1.7150	1.7233	1.733
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	208	0.57	3.000000	1:04:51 PM	1.7250	1.7250	1.755

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RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	215	0.59	-	-	-	-	1.780
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	222	0.61	4.920000	11:25:24 AM	1.7550	1.7550	1.790
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	229	0.63	11.300000	11:58:56 AM	1.7150	1.7150	1.798
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	236	0.65	200.000000	10:27:38 AM	1.7000	1.7000	1.736
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	236	0.65	-	-	-	-	1.907
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	243	0.67	12.600000	11:25:50 AM	1.7550	1.7550	1.819
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	250	0.68	4.500000	11:26:25 AM	1.7550	1.7550	1.885
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	253	0.69	1045.520000	11:34:14 AM	1.7000	1.6761	1.725
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	271	0.74	0.134000	9:01:14 AM	1.7850	1.7850	1.916
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	278	0.76	-	-	-	-	1.841
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	285	0.78	64.795000	10:18:57 AM	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	292	0.80	901.000000	1:39:37 PM	1.8075	1.8205	1.887
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	292	0.80	-	-	-	-	1.904
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	299	0.82	100.000000	1:51:28 PM	1.8000	1.8000	1.852
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	306	0.84	19.500000	10:37:25 AM	1.8000	1.8000	1.860
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	313	0.86	-	-	-	-	2.004
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	320	0.88	-	-	-	-	1.925
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	327	0.90	28.527000	11:39:09 AM	1.8250	1.7941	1.880
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	334	0.91	226.500000	11:38:57 AM	1.8150	1.8132	1.846
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	338	0.93	127.620000	1:56:01 PM	1.7800	1.7905	1.845
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	341	0.93	143.382000	10:56:47 AM	1.8250	1.8250	1.864
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	348	0.95	148.000000	11:04:44 AM	1.8175	1.8175	1.868
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	355	0.97	1485.170000	1:46:10 PM	1.8150	1.8207	1.839
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	362	0.99	215.270000	1:58:58 PM	1.8150	1.8217	1.840
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	467	1.28	-	-	-	-	1.961
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	502	1.37	15.780000	10:41:20 AM	2.0500	2.0500	1.924
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	558	1.53	-	-	-	-	1.988
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	565	1.55	0.200000	11:31:31 AM	1.9000	1.9000	2.049
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	612	1.68	-	-	-	-	1.970
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	724	1.98	1905.610000	11:30:33 AM	1.9250	1.8900	1.951
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	753	2.06	-	-	-	-	2.101
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	795	2.18	-	-	-	-	2.041
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	829	2.27	-	-	-	-	2.053
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	877	2.40	353.000000	1:21:28 PM	1.9800	1.9800	2.008
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	879	2.41	24.400000	10:32:42 AM	2.1500	2.1500	2.070

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	946	2.59	2551.462000	1:42:35 PM	1.9950	1.9754	2.014
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	955	2.62	-	-	-	-	2.095
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	971	2.66	500.200000	1:55:33 PM	2.0400	2.0320	2.073
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,015	2.78	232.710000	11:28:33 AM	1.9900	1.9828	2.041
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,053	2.88	-	-	-	-	2.128
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,131	3.10	13.500000	1:15:05 PM	2.4000	2.3091	2.420
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,200	3.29	-	-	-	-	2.174
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,341	3.67	455.030000	1:36:59 PM	2.0750	2.0633	2.083
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,380	3.78	-	-	-	-	2.295
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,424	3.90	-	-	-	-	2.241
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,487	4.07	-	-	-	-	2.260
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,502	4.11	132.200000	11:31:50 AM	2.3000	2.3231	2.390
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,560	4.27	550.000000	10:50:21 AM	2.0725	2.0764	2.104
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,585	4.34	50.000000	10:56:04 AM	2.2993	2.2993	2.290
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,737	4.76	117.000000	11:45:52 AM	2.3000	2.2768	2.296
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,739	4.76	-	-	-	-	2.337
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,887	5.17	350.000000	10:45:39 AM	2.2500	2.3025	2.318
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,928	5.28	-	-	-	-	2.395
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,968	5.39	-	-	-	-	2.407
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,019	5.53	-	-	-	-	2.422
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,045	5.60	19.164400	1:39:46 PM	2.3950	2.3927	2.352
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,263	6.20	6.200000	1:56:27 PM	2.7500	2.7500	2.590
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,293	6.28	20.950000	11:08:20 AM	2.7500	2.7500	2.599
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,341	6.41	-	-	-	-	2.516
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,425	6.64	0.420000	10:26:58 AM	2.9500	2.9500	2.564
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,489	6.82	-	-	-	-	2.689
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,614	7.16	-	-	-	-	2.588
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,812	7.70	100.000000	10:19:25 AM	2.5600	2.5588	2.574
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,069	8.40	-	-	-	-	2.981
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,106	8.50	425.500000	1:42:57 PM	2.6200	2.5542	2.566
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,608	9.88	1.300000	10:35:14 AM	2.8000	2.8000	2.925
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,651	10.00	5100.400000	1:10:50 PM	2.6300	2.6043	2.637
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,670	10.05	-	-	-	-	2.766
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,852	10.55	-	-	-	-	2.791
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,026	11.02	1733.000000	11:18:18 AM	2.6600	2.6730	2.695

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,104	11.24	-	-	-	-	2.849
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,224	11.57	0.330000	10:46:15 AM	3.8000	3.8000	2.863
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,252	11.64	0.600000	1:43:17 PM	3.7750	3.7750	3.564
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,462	12.22	-	-	-	-	2.966
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,525	12.39	-	-	-	-	2.945
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,637	12.70	66.500000	1:10:09 PM	3.7000	3.6924	3.695
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,231	14.32	-	-	-	-	3.227
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,560	15.22	-	-	-	-	3.290
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,637	15.43	2.100000	1:34:37 PM	3.7000	3.7000	3.676
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,925	16.22	-	-	-	-	3.375
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,156	16.85	-	-	-	-	3.445
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,246	17.10	20.000000	9:55:55 AM	3.4214	3.4214	3.421
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,315	17.29	187.710000	1:47:37 PM	3.7500	3.6864	3.693
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,436	17.62	-	-	-	-	3.511
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,772	18.54	10.000000	11:31:42 AM	3.4000	3.4000	3.343
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,366	20.17	5090.000000	11:01:04 AM	3.6964	3.6963	3.708