

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	2	0.01	-	-	-	-	-
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	9	0.03	10.104000	11:07:36 AM	1.6000	1.6000	1.516
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	16	0.04	2.000000	11:42:04 AM	1.6500	1.6500	1.607
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	23	0.06	110.645000	1:39:29 PM	1.5000	1.5009	1.525
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	30	0.08	-	-	-	-	1.588
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	37	0.10	8.010000	1:57:01 PM	1.6490	1.6490	1.632
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	37	0.10	6.000000	9:40:59 AM	1.5000	1.5000	1.669
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	38	0.10	1150.000000	11:22:22 AM	1.5600	1.5687	1.662
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	44	0.12	-	-	-	-	1.613
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	51	0.14	5.020000	10:37:08 AM	1.6250	1.6250	1.624
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	58	0.16	5.000000	1:37:59 PM	1.5750	1.5750	1.608
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	65	0.18	-	-	-	-	1.698
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	65	0.18	-	-	-	-	1.646
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	72	0.20	-	-	-	-	1.761
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	79	0.22	29.676100	11:35:24 AM	1.6000	1.5899	1.658
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	86	0.24	71.900000	1:55:51 PM	1.5750	1.5843	1.630
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	93	0.26	409.405000	1:41:40 PM	1.5500	1.5500	1.615
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	100	0.27	-	-	-	-	1.791
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	107	0.29	-	-	-	-	1.752
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	114	0.31	5.000000	11:07:16 AM	1.6750	1.6750	1.758
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	121	0.33	-	-	-	-	1.711
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	128	0.35	-	-	-	-	1.683
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	135	0.37	20.000000	11:03:13 AM	1.6050	1.6050	1.736
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	142	0.39	-	-	-	-	1.783
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	149	0.41	3.734100	10:51:37 AM	1.6150	1.6150	1.643
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	156	0.43	3.000000	1:57:45 PM	1.7250	1.7250	1.692
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	156	0.43	65.225000	11:58:24 AM	1.6150	1.6122	1.647
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	163	0.45	162.066000	1:33:21 PM	1.6400	1.6385	1.670
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	169	0.46	-	-	-	-	1.692
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	177	0.49	218.411000	1:59:17 PM	1.6500	1.6729	1.706
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	184	0.50	11.500000	11:56:53 AM	1.6750	1.6750	1.781
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	191	0.52	-	-	-	-	1.865
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	196	0.54	-	-	-	-	1.727
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	198	0.54	12.510000	11:49:39 AM	1.6850	1.6988	1.733
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	205	0.56	5.000000	1:15:42 PM	1.7250	1.7250	1.756

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RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	212	0.58	-	-	-	-	1.762
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	219	0.60	-	-	-	-	1.769
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	226	0.62	-	-	-	-	1.798
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	233	0.64	-	-	-	-	1.713
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	233	0.64	-	-	-	-	1.862
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	240	0.66	-	-	-	-	1.792
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	247	0.68	-	-	-	-	1.841
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	250	0.68	28.300000	11:32:56 AM	1.7500	1.7500	1.717
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	268	0.73	-	-	-	-	1.865
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	275	0.75	2.547000	1:25:19 PM	1.6000	1.7345	1.841
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	282	0.77	4405.541000	1:01:26 PM	1.7500	1.7895	1.797
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	289	0.79	7.400000	1:12:11 PM	1.9600	1.9600	1.872
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	289	0.79	71.350000	1:53:41 PM	1.8000	1.8000	1.846
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	296	0.81	830.800000	1:15:51 PM	1.8250	1.8060	1.820
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	303	0.83	-	-	-	-	1.860
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	310	0.85	-	-	-	-	1.946
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	317	0.87	-	-	-	-	1.925
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	324	0.89	-	-	-	-	1.880
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	331	0.91	-	-	-	-	1.846
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	335	0.92	13.260000	11:46:05 AM	1.8500	1.8578	1.904
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	338	0.93	-	-	-	-	1.864
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	345	0.95	-	-	-	-	1.868
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	352	0.96	-	-	-	-	1.839
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	359	0.98	34.131000	1:03:17 PM	1.8050	1.8034	1.840
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	464	1.27	10.000000	11:35:18 AM	1.9000	1.9000	1.953
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	499	1.37	-	-	-	-	1.930
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	555	1.52	23.200000	11:42:53 AM	1.9500	1.9500	1.984
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	562	1.54	929.400000	1:55:37 PM	1.9700	1.9797	2.055
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	609	1.67	-	-	-	-	1.976
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	721	1.97	301.590000	11:52:29 AM	1.9000	1.9000	1.950
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	750	2.05	-	-	-	-	2.089
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	792	2.17	-	-	-	-	2.048
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	826	2.26	-	-	-	-	2.060
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	874	2.39	17.500000	1:47:17 PM	1.9800	1.9891	2.019
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	876	2.40	-	-	-	-	2.078

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	943	2.58	3359.500000	1:42:29 PM	2.0000	1.9934	2.036
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	952	2.61	37.000000	10:03:20 AM	2.0952	2.0952	2.104
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	968	2.65	30.000000	11:01:48 AM	2.0500	2.0500	2.069
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,012	2.77	130.000000	10:39:11 AM	2.0200	2.0150	2.039
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,050	2.88	-	-	-	-	2.138
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,128	3.09	219.990000	1:57:51 PM	2.4000	2.2777	2.313
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,197	3.28	-	-	-	-	2.184
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,338	3.66	836.000000	1:53:26 PM	2.1300	2.1415	2.156
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,377	3.77	-	-	-	-	2.289
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,421	3.89	-	-	-	-	2.252
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,484	4.06	-	-	-	-	2.271
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,499	4.10	-	-	-	-	2.389
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,557	4.26	100.000000	10:27:01 AM	2.0730	2.0730	2.103
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,582	4.33	-	-	-	-	2.300
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,734	4.75	122.000000	1:49:17 PM	2.2600	2.2737	2.300
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,736	4.75	-	-	-	-	2.345
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,884	5.16	-	-	-	-	2.310
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,925	5.27	-	-	-	-	2.401
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,965	5.38	-	-	-	-	2.412
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,016	5.52	-	-	-	-	2.427
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,042	5.59	2.000000	10:46:12 AM	2.3850	2.3850	2.361
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,260	6.19	250.550000	1:16:26 PM	2.6500	2.6502	2.671
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,290	6.27	-	-	-	-	2.598
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,338	6.40	-	-	-	-	2.519
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,422	6.63	-	-	-	-	2.560
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,486	6.81	1.000000	1:12:25 PM	2.6000	2.6000	2.657
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,611	7.15	-	-	-	-	2.590
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,809	7.69	0.200000	10:39:00 AM	2.6450	2.6450	2.573
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,066	8.39	-	-	-	-	2.905
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,103	8.50	-	-	-	-	2.565
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,605	9.87	-	-	-	-	2.924
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,648	9.99	2856.000000	10:33:17 AM	2.6300	2.6300	2.618
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,667	10.04	-	-	-	-	2.755
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,849	10.54	-	-	-	-	2.772
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,023	11.01	1575.000000	11:59:25 AM	2.7500	2.6642	2.688

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,101	11.23	-	-	-	-	2.825
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,221	11.56	-	-	-	-	2.850
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,249	11.63	10.000000	-	-	-	3.384
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,459	12.21	-	-	-	-	2.957
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,522	12.38	3.000000	1:52:15 PM	3.7350	3.7350	2.951
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,634	12.69	440.947000	1:45:55 PM	3.8150	3.7078	3.715
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,228	14.31	-	-	-	-	3.250
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,557	15.21	-	-	-	-	3.306
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,634	15.43	7.000000	1:51:41 PM	3.7600	3.7600	3.673
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,922	16.21	-	-	-	-	3.351
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,153	16.85	-	-	-	-	3.390
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,243	17.09	2.950000	1:42:06 PM	3.8000	3.8000	3.424
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,312	17.28	221.800000	11:19:31 AM	3.6750	3.6759	3.688
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,433	17.61	-	-	-	-	3.457
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,769	18.53	100.000000	1:53:21 PM	3.3755	3.3755	3.367
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,363	20.16	20.000000	-	-	-	3.708