

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 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	7	0.02	-	-	-	-	1.195
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	14	0.04	30.000000	11:44:38 AM	1.4500	1.4500	1.793
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	14	0.04	22.551000	1:44:22 PM	1.1250	1.1890	1.223
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	15	0.04	1010.000000	1:57:07 PM	1.3700	1.3745	1.797
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	21	0.06	-	-	-	-	1.196
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	28	0.08	-	-	-	-	1.196
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	35	0.10	2131.200000	1:58:06 PM	1.1900	1.1906	1.199
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	42	0.12	-	-	-	-	1.802
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	42	0.12	0.926000	1:33:40 PM	1.2250	1.2250	1.221
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	49	0.13	-	-	-	-	1.241
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	56	0.15	5.023000	1:18:57 PM	1.1500	1.1500	1.350
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	63	0.17	92.840000	1:58:43 PM	1.1500	1.2071	1.218
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	70	0.19	416.439000	1:53:24 PM	1.1750	1.1611	1.195
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	77	0.21	130.113000	11:49:30 AM	1.2000	1.1861	1.194
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	84	0.23	3.050000	11:24:50 AM	1.2000	1.2000	1.278
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	91	0.25	801.282000	1:48:46 PM	1.1850	1.1901	1.201
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	98	0.27	1.010000	10:16:16 AM	1.2000	1.2000	1.329
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	105	0.29	-	-	-	-	1.392
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	112	0.31	196.201000	11:25:08 AM	1.1500	1.1767	1.194
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	119	0.33	3.733000	1:53:26 PM	1.2750	1.2521	1.426
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	126	0.35	-	-	-	-	1.544
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	133	0.36	15.460000	11:59:16 AM	1.6000	1.6000	1.690
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	133	0.36	11.600000	11:26:34 AM	1.2500	1.2500	1.565
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	140	0.38	-	-	-	-	1.505
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	146	0.40	-	-	-	-	1.618
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	154	0.42	52.322000	11:37:20 AM	1.3900	1.3864	1.465
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	161	0.44	-	-	-	-	1.648
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	168	0.46	21.404000	1:23:59 PM	1.4000	1.4000	1.601
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	173	0.47	625.000000	1:53:08 PM	1.7150	1.6844	1.715
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	175	0.48	245.866500	1:55:25 PM	1.4000	1.4119	1.431
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	182	0.50	564.702000	1:31:55 PM	1.4025	1.4081	1.426
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	189	0.52	-	-	-	-	1.571
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	196	0.54	2.200000	10:39:55 AM	1.4350	1.4350	1.583
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	203	0.56	-	-	-	-	1.723
RPG B 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	210	0.58	21.886000	10:29:20 AM	1.7000	1.6110	1.667

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RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	210	0.58	-	-	-	-	1.614
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	217	0.59	-	-	-	-	1.617
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	224	0.61	-	-	-	-	1.633
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	227	0.62	882.100000	1:51:12 PM	1.7200	1.6991	1.713
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	245	0.67	0.504000	1:01:34 PM	1.5500	1.5500	1.668
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	252	0.69	-	-	-	-	1.683
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	259	0.71	93.924000	11:31:53 AM	1.6000	1.6514	1.652
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	266	0.73	-	-	-	-	1.692
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	266	0.73	7.154000	10:21:32 AM	1.6250	1.6250	1.717
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	273	0.75	55.986000	1:25:53 PM	1.6500	1.6754	1.723
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	280	0.77	-	-	-	-	1.763
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	287	0.79	-	-	-	-	1.770
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	294	0.81	3.000000	10:07:21 AM	1.7500	1.7500	1.744
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	301	0.82	-	-	-	-	1.749
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	308	0.84	-	-	-	-	1.738
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	312	0.85	103.500000	1:33:55 PM	1.8300	1.8294	1.876
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	315	0.86	7.076000	10:29:37 AM	1.6950	1.6950	1.765
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	322	0.88	12.200000	11:50:48 AM	1.6950	1.6950	1.808
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	329	0.90	-	-	-	-	1.735
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	336	0.92	29.866000	1:10:51 PM	1.7000	1.7000	1.769
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	343	0.94	65.142000	11:33:27 AM	1.7350	1.7384	1.781
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	350	0.96	141.669000	1:15:11 PM	1.7350	1.7311	1.752
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	357	0.98	45.317000	1:09:28 PM	1.7250	1.7297	1.745
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	364	1.00	137.938000	1:27:05 PM	1.7250	1.7342	1.745
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	441	1.21	-	-	-	-	1.900
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	476	1.30	23.000000	1:10:12 PM	1.8000	1.8000	1.911
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	532	1.46	14.220000	1:27:26 PM	1.9620	1.9620	1.939
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	539	1.48	4.700000	10:09:57 AM	1.9000	1.9000	1.926
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	586	1.60	-	-	-	-	1.960
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	698	1.91	62.000000	1:54:19 PM	2.0000	1.9839	2.046
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	727	1.99	-	-	-	-	2.053
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	769	2.11	-	-	-	-	2.037
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	803	2.20	-	-	-	-	2.050
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	851	2.33	66.685000	1:34:55 PM	2.0200	2.0103	2.053
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	853	2.34	-	-	-	-	2.087

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	920	2.52	5377.850000	1:50:18 PM	2.0100	2.0301	2.058
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	929	2.54	-	-	-	-	2.097
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	945	2.59	23.730000	1:49:08 PM	2.0500	2.0521	2.071
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	989	2.71	2246.500000	1:25:01 PM	2.0800	2.0693	2.092
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,027	2.81	-	-	-	-	2.133
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,105	3.03	14.672000	11:13:49 AM	2.4000	2.4000	2.392
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,174	3.21	-	-	-	-	2.186
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,315	3.60	159.850000	1:58:26 PM	2.1850	2.1229	2.158
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,354	3.71	-	-	-	-	2.253
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,398	3.83	-	-	-	-	2.264
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,461	4.00	-	-	-	-	2.285
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,476	4.04	452.000000	1:35:29 PM	2.2500	2.2507	2.279
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,534	4.20	300.000000	1:24:56 PM	2.1500	2.1500	2.177
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,559	4.27	-	-	-	-	2.319
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,711	4.68	50.000000	9:47:28 AM	2.4000	2.4000	2.367
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,713	4.69	-	-	-	-	2.373
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,861	5.10	284.156375	1:21:57 PM	2.4000	2.3254	2.349
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,902	5.21	-	-	-	-	2.437
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,942	5.32	-	-	-	-	2.450
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,993	5.46	-	-	-	-	2.467
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,019	5.53	496.461000	10:07:39 AM	2.4000	2.4347	2.437
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,237	6.13	160.000000	11:34:58 AM	2.8000	2.8000	2.816
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,267	6.21	1.000000	11:05:16 AM	2.9000	2.9000	2.609
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,315	6.34	-	-	-	-	2.662
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,399	6.57	0.450000	11:08:12 AM	2.9000	2.9000	2.627
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,463	6.74	-	-	-	-	2.777
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,588	7.09	-	-	-	-	2.639
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,786	7.63	1555.900000	1:34:17 PM	2.6500	2.6501	2.666
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,043	8.33	-	-	-	-	2.736
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,080	8.43	250.000000	-	-	-	2.644
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,582	9.81	-	-	-	-	2.756
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,625	9.93	141.000000	10:49:43 AM	2.6125	2.6125	2.632
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,644	9.98	-	-	-	-	2.739
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,826	10.48	1.000000	1:23:26 PM	3.1250	3.1250	2.742
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,000	10.95	1544.000000	1:44:50 PM	2.7050	2.7119	2.720

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,078	11.17	-	-	-	-	2.759
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,198	11.49	2.500000	10:31:44 AM	3.4800	3.4800	2.990
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,226	11.57	3.500000	10:30:56 AM	3.4000	3.4000	2.876
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,436	12.15	-	-	-	-	2.835
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,499	12.32	-	-	-	-	2.850
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,611	12.62	16.825000	1:23:20 PM	3.8000	3.5512	3.517
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,205	14.25	-	-	-	-	3.046
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,534	15.15	-	-	-	-	3.129
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,611	15.36	-	-	-	-	3.376
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,899	16.15	-	-	-	-	3.230
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,130	16.78	-	-	-	-	3.301
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,220	17.03	-	-	-	-	3.330
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,289	17.22	6.670000	1:59:30 PM	3.8250	3.8250	3.747
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,410	17.55	-	-	-	-	3.395
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,746	18.47	30.000000	10:08:08 AM	3.4000	3.4000	3.396
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,340	20.10	2905.741000	1:44:44 PM	3.7200	3.6515	3.662