

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	5	0.01	-	-	-	-	1.181
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	12	0.03	40.000000	11:13:05 AM	1.3900	1.3900	1.934
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	12	0.03	123.032000	1:48:28 PM	1.1500	1.0690	1.140
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	13	0.04	3219.510100	1:45:18 PM	1.4000	1.4401	1.951
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	19	0.05	192.000000	1:52:16 PM	1.1650	1.1650	1.172
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	26	0.07	-	-	-	-	1.181
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	33	0.09	5982.154000	1:12:01 PM	1.1750	1.1904	1.198
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	40	0.11	-	-	-	-	1.920
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	40	0.11	111.560000	10:30:35 AM	1.2200	1.2200	1.247
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	47	0.13	1.000000	10:30:43 AM	1.2200	1.2200	1.219
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	54	0.15	2.962000	10:12:33 AM	1.1500	1.2006	1.350
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	61	0.17	2.000000	1:23:02 PM	1.2500	1.2125	1.218
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	68	0.19	780.052300	1:24:28 PM	1.1750	1.1606	1.174
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	75	0.21	18.000000	9:58:05 AM	1.3000	1.3000	1.194
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	82	0.23	100.200000	1:30:03 PM	1.2050	1.2050	1.269
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	89	0.24	174.789000	1:16:18 PM	1.1500	1.1825	1.201
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	96	0.26	-	-	-	-	1.302
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	103	0.28	200.000000	10:22:00 AM	1.2000	1.2000	1.246
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	110	0.30	-	-	-	-	1.194
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	117	0.32	-	-	-	-	1.391
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	124	0.34	-	-	-	-	1.545
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	131	0.36	10.380000	11:50:50 AM	1.6500	1.6608	1.550
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	131	0.36	54.889100	1:51:21 PM	1.2850	1.2850	1.324
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	138	0.38	-	-	-	-	1.506
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	144	0.39	-	-	-	-	1.616
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	152	0.42	39.200000	1:51:45 PM	1.3250	1.3351	1.470
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	159	0.44	0.600000	11:53:59 AM	1.5000	1.5000	1.648
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	166	0.45	-	-	-	-	1.601
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	171	0.47	3.928000	1:15:08 PM	1.7500	1.7500	1.651
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	173	0.47	93.786000	1:45:31 PM	1.3750	1.4136	1.412
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	180	0.49	466.680750	1:55:30 PM	1.4000	1.4112	1.418
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	187	0.51	1.369000	11:48:25 AM	1.4250	1.4250	1.543
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	194	0.53	52.000000	1:47:39 PM	1.4250	1.4250	1.433
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	201	0.55	-	-	-	-	1.723
RPG B 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	208	0.57	185.430000	1:54:50 PM	1.7000	1.7000	1.701

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RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	208	0.57	-	-	-	-	1.589
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	215	0.59	10.065000	10:02:22 AM	1.5000	1.5000	1.595
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	222	0.61	-	-	-	-	1.612
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	225	0.62	147.250000	1:13:35 PM	1.6500	1.7269	1.726
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	243	0.67	-	-	-	-	1.651
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	250	0.68	-	-	-	-	1.683
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	257	0.70	1.000000	11:09:26 AM	1.6000	1.6000	1.652
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	264	0.72	5.000000	11:12:46 AM	1.7500	1.7500	1.663
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	264	0.72	260.110000	10:37:16 AM	1.7000	1.7000	1.709
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	271	0.74	145.995000	1:23:55 PM	1.6750	1.6947	1.698
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	278	0.76	-	-	-	-	1.763
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	285	0.78	-	-	-	-	1.761
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	292	0.80	-	-	-	-	1.734
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	299	0.82	-	-	-	-	1.749
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	306	0.84	2.543000	11:15:46 AM	1.6950	1.6950	1.740
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	310	0.85	147.200000	11:54:36 AM	1.8250	1.8048	1.857
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	313	0.86	-	-	-	-	1.747
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	320	0.88	-	-	-	-	1.808
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	327	0.90	0.760000	10:56:30 AM	1.7500	1.7270	1.735
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	334	0.91	0.836000	11:35:23 AM	1.7250	1.7289	1.769
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	341	0.93	16.520000	11:23:06 AM	1.7350	1.7350	1.781
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	348	0.95	38.320000	1:02:10 PM	1.7350	1.7350	1.745
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	355	0.97	161.950000	1:33:23 PM	1.7750	1.7583	1.758
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	362	0.99	150.646000	11:57:06 AM	1.6000	1.7128	1.750
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	439	1.20	5.055000	11:48:53 AM	1.8500	1.8500	1.893
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	474	1.30	103.200000	10:31:34 AM	1.9000	1.9247	1.971
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	530	1.45	379.589669	11:34:28 AM	1.9250	1.9250	1.978
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	537	1.47	879.081000	1:49:28 PM	1.8600	1.8697	1.937
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	584	1.60	2.000000	11:30:32 AM	2.0000	2.0000	1.949
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	696	1.91	12.200000	1:07:40 PM	1.9250	1.9675	2.030
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	725	1.99	-	-	-	-	2.033
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	767	2.10	-	-	-	-	2.022
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	801	2.19	-	-	-	-	2.035
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	849	2.32	52.190000	11:51:31 AM	1.9825	1.9753	2.039
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	851	2.33	1.500000	1:10:07 PM	2.1000	2.1000	2.040

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	918	2.51	97.500000	1:02:30 PM	2.0250	2.0171	2.021
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	927	2.54	2.000000	11:56:50 AM	2.1000	2.1000	2.081
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	943	2.58	70.000000	11:01:13 AM	2.1500	2.1320	2.057
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	987	2.70	10.000000	-	-	-	2.081
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,025	2.81	2.000000	11:57:16 AM	2.1250	2.1250	2.117
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,103	3.02	80.010000	1:05:23 PM	2.2000	2.2313	2.295
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,172	3.21	-	-	-	-	2.169
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,313	3.60	191.400000	1:04:01 PM	2.1375	2.1133	2.138
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,352	3.70	60.000000	10:37:12 AM	2.2150	2.2150	2.265
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,396	3.82	-	-	-	-	2.244
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,459	4.00	-	-	-	-	2.265
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,474	4.04	-	-	-	-	2.300
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,532	4.19	84.000000	1:06:46 PM	2.1250	2.1241	2.160
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,557	4.26	-	-	-	-	2.296
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,709	4.68	249.000000	1:03:06 PM	2.3000	2.2751	2.336
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,711	4.68	-	-	-	-	2.345
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,859	5.09	134.424101	11:52:34 AM	2.2900	2.2924	2.317
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,900	5.20	-	-	-	-	2.403
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,940	5.31	-	-	-	-	2.415
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,991	5.45	-	-	-	-	2.431
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,017	5.52	109.600000	1:10:44 PM	2.3250	2.2870	2.321
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,235	6.12	11.800000	11:38:25 AM	2.8000	2.8097	2.818
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,265	6.20	1.600000	11:22:14 AM	2.7500	2.7500	2.556
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,313	6.33	-	-	-	-	2.600
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,397	6.56	2.550000	1:29:15 PM	2.8500	2.8500	2.575
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,461	6.74	-	-	-	-	2.768
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,586	7.08	-	-	-	-	2.591
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,784	7.62	100.000000	10:02:16 AM	2.5700	2.5700	2.587
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,041	8.33	-	-	-	-	2.682
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,078	8.43	62.450000	9:50:11 AM	2.5500	2.5500	2.573
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,580	9.80	-	-	-	-	2.706
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,623	9.92	99.000000	10:55:43 AM	2.5500	2.6030	2.633
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,642	9.97	-	-	-	-	2.693
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,824	10.47	-	-	-	-	2.698
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,998	10.95	1025.000000	10:29:41 AM	2.6200	2.6370	2.638

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,076	11.16	-	-	-	-	2.717
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,196	11.49	-	-	-	-	2.911
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,224	11.57	-	-	-	-	2.818
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,434	12.14	-	-	-	-	2.793
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,497	12.31	-	-	-	-	2.807
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,609	12.62	12.774000	1:13:43 PM	3.4500	3.4952	3.504
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,203	14.25	-	-	-	-	2.971
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,532	15.15	-	-	-	-	3.026
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,609	15.36	-	-	-	-	3.230
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,897	16.15	-	-	-	-	3.114
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,128	16.78	-	-	-	-	3.186
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,218	17.02	-	-	-	-	3.216
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,287	17.21	6.000000	11:28:09 AM	3.8000	3.7792	3.564
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,408	17.54	-	-	-	-	3.285
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,744	18.46	754.500000	11:26:16 AM	3.2250	3.2406	3.222
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,338	20.09	35.883721	10:36:58 AM	3.6500	3.6500	3.660