

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 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	6	0.02	-	-	-	-	1.106
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	13	0.04	-	-	-	-	1.744
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	13	0.04	-	-	-	-	1.140
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	20	0.06	82.041000	10:52:53 AM	1.0300	1.0409	1.104
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	27	0.07	-	-	-	-	1.200
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	34	0.09	-	-	-	-	1.131
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	41	0.11	-	-	-	-	1.135
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	48	0.13	116.357000	1:50:06 PM	1.1000	1.1000	1.134
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	55	0.15	1.000000	9:34:28 AM	1.1700	1.1700	1.137
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	62	0.17	0.551000	9:36:27 AM	1.2000	1.2000	1.160
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	69	0.19	2.460000	1:05:16 PM	1.1350	1.1411	1.157
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	69	0.19	0.350000	1:08:36 PM	1.1350	1.1350	1.207
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	76	0.21	3.516000	1:26:28 PM	1.1500	1.1471	1.151
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	83	0.23	413.575000	1:56:18 PM	1.1550	1.1508	1.157
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	90	0.25	727.957300	1:58:01 PM	1.1400	1.1580	1.170
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	97	0.27	-	-	-	-	1.258
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	104	0.29	-	-	-	-	1.757
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	104	0.29	-	-	-	-	1.251
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	111	0.30	-	-	-	-	1.191
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	117	0.32	-	-	-	-	1.341
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	125	0.34	-	-	-	-	1.330
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	132	0.36	740.000000	1:56:08 PM	1.2500	1.2575	1.279
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	139	0.38	1.490000	10:59:44 AM	1.3750	1.3750	1.436
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	144	0.39	-	-	-	-	1.693
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	146	0.40	-	-	-	-	1.313
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	153	0.42	0.500000	1:29:11 PM	1.4000	1.4000	1.385
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	160	0.44	72.406000	1:31:02 PM	1.4150	1.4100	1.393
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	167	0.46	21.258000	1:21:18 PM	1.3800	1.3988	1.388
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	174	0.48	70.519000	1:14:54 PM	1.4150	1.4132	1.402
RPG B 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	181	0.50	5.570000	1:32:03 PM	1.8000	1.7618	1.776
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	181	0.50	424.259000	1:58:21 PM	1.4250	1.4208	1.431
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	188	0.52	-	-	-	-	1.466
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	195	0.53	-	-	-	-	1.508
RPG B 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	198	0.54	463.813000	10:55:07 AM	1.7750	1.7471	1.785
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	216	0.59	-	-	-	-	1.600

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RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	223	0.61	-	-	-	-	1.579
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	230	0.63	87.480000	1:18:53 PM	1.6250	1.6279	1.637
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	237	0.65	1.000000	11:12:05 AM	1.9000	1.9000	1.809
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	237	0.65	46.847000	1:26:25 PM	1.6500	1.6303	1.671
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	244	0.67	28.757000	1:58:02 PM	1.6800	1.6757	1.696
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	251	0.69	-	-	-	-	1.752
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	258	0.71	-	-	-	-	1.678
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	265	0.73	7.808000	1:24:57 PM	1.7000	1.6668	1.680
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	272	0.75	2.025000	9:56:19 AM	1.7000	1.7000	1.775
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	279	0.76	2.159000	10:40:00 AM	1.6500	1.6768	1.722
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	283	0.78	15.280000	1:09:18 PM	1.7810	1.7780	1.827
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	286	0.78	-	-	-	-	1.765
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	293	0.80	7.900000	1:30:20 PM	1.7250	1.7250	1.747
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	300	0.82	17.062000	10:49:58 AM	1.7500	1.7500	1.770
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	307	0.84	5.500000	11:37:58 AM	1.7500	1.7500	1.742
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	314	0.86	-	-	-	-	1.759
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	321	0.88	1.705000	11:13:22 AM	1.7250	1.7250	1.754
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	328	0.90	4.660000	10:47:21 AM	1.7600	1.7600	1.767
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	335	0.92	-	-	-	-	1.789
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	342	0.94	5.000000	1:44:38 PM	1.7350	1.7470	1.788
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	349	0.96	28.758000	1:50:11 PM	1.7500	1.7549	1.791
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	356	0.98	87.999000	1:28:14 PM	1.7500	1.7506	1.778
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	363	0.99	559.537000	1:58:30 PM	1.7655	1.7666	1.773
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	412	1.13	-	-	-	-	1.977
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	447	1.22	123.050000	1:27:06 PM	1.9500	1.9837	2.023
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	503	1.38	213.000000	1:30:06 PM	1.9750	1.9656	2.005
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	510	1.40	14.600000	11:32:15 AM	1.9750	1.9253	1.947
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	557	1.53	-	-	-	-	2.061
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	669	1.83	27.338000	1:32:44 PM	2.0250	2.0095	2.149
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	698	1.91	-	-	-	-	2.140
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	740	2.03	-	-	-	-	2.161
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	774	2.12	-	-	-	-	2.177
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	822	2.25	6.800000	11:57:54 AM	2.1900	2.1618	2.262
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	824	2.26	-	-	-	-	2.199
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	891	2.44	125.000000	1:43:21 PM	2.1230	2.1171	2.165

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	900	2.46	-	-	-	-	2.238
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	916	2.51	21.550000	1:31:04 PM	2.1725	2.1324	2.249
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	960	2.63	4.400000	1:34:40 PM	2.1500	2.1545	2.152
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	998	2.73	5.000000	10:12:31 AM	2.3000	2.3000	2.285
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,076	2.95	5.000000	1:58:11 PM	2.4300	2.4300	2.435
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,145	3.14	-	-	-	-	2.352
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,286	3.52	140.800000	1:43:48 PM	2.3255	2.3798	2.355
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,325	3.63	0.500000	11:33:09 AM	2.3500	2.3500	2.429
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,369	3.75	-	-	-	-	2.443
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,432	3.92	-	-	-	-	2.468
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,447	3.96	5.300000	10:54:59 AM	2.5500	2.5500	2.356
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,505	4.12	2652.500000	1:39:49 PM	2.4100	2.4101	2.432
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,530	4.19	-	-	-	-	2.503
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,682	4.61	0.450000	10:34:19 AM	2.6000	2.6000	2.555
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,684	4.61	-	-	-	-	2.553
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,804	4.94	1322.056000	1:58:40 PM	2.6550	2.6537	2.679
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,832	5.02	7.410000	11:26:47 AM	2.7000	2.7000	2.629
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,873	5.13	-	-	-	-	2.611
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,913	5.24	-	-	-	-	2.620
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,964	5.38	-	-	-	-	2.632
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,990	5.45	53.100000	1:34:50 PM	2.7000	2.7181	2.745
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,208	6.05	3.800000	11:02:12 AM	2.9000	2.9000	2.834
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,238	6.13	-	-	-	-	2.696
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,286	6.26	-	-	-	-	2.706
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,370	6.49	-	-	-	-	2.745
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,434	6.66	-	-	-	-	2.756
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,559	7.01	-	-	-	-	2.747
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,757	7.55	200.000000	10:22:31 AM	2.7500	2.7500	2.765
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,014	8.25	-	-	-	-	2.805
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,051	8.35	25.270000	11:57:46 AM	2.8500	2.8531	2.788
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,553	9.73	-	-	-	-	2.884
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,596	9.85	390.700000	1:57:54 PM	2.7250	2.7446	2.752
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,615	9.90	-	-	-	-	2.868
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,797	10.40	-	-	-	-	2.889
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,971	10.87	55.880000	1:16:18 PM	2.8250	2.9108	2.945

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,049	11.09	-	-	-	-	2.922
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,169	11.41	-	-	-	-	2.940
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,197	11.49	-	-	-	-	2.931
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,407	12.07	-	-	-	-	3.004
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,470	12.24	-	-	-	-	3.020
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,582	12.55	46.690000	11:36:34 AM	3.5000	3.4753	3.196
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,176	14.17	-	-	-	-	3.196
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,505	15.07	-	-	-	-	3.266
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,582	15.28	-	-	-	-	3.340
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,870	16.07	-	-	-	-	3.347
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,101	16.70	400.000000	10:22:16 AM	3.5330	3.5330	3.545
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,191	16.95	-	-	-	-	3.426
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,260	17.14	203.100000	1:55:12 PM	3.8450	3.6653	3.674
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,381	17.47	-	-	-	-	3.578
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,717	18.39	1200.000000	1:58:22 PM	3.5100	3.5172	3.520
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,311	20.02	225.000000	1:03:47 PM	3.7000	3.6875	3.700