

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	2	0.01	-	-	-	-	-
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	9	0.03	-	-	-	-	1.728
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	9	0.03	-	-	-	-	1.108
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	16	0.04	982.446300	1:46:33 PM	1.1250	1.0572	1.070
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	23	0.06	-	-	-	-	1.151
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	30	0.08	-	-	-	-	1.098
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	37	0.10	-	-	-	-	1.105
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	44	0.12	1.500000	11:06:35 AM	1.0800	1.0800	1.134
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	51	0.14	1.450000	10:22:19 AM	1.1000	1.1000	1.116
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	58	0.16	12.010000	1:17:27 PM	1.2000	1.1679	1.168
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	65	0.18	54.218000	10:38:41 AM	1.1250	1.1002	1.131
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	65	0.18	100.000000	1:57:48 PM	1.1000	1.1000	1.138
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	72	0.20	-	-	-	-	1.141
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	79	0.22	2.000000	1:36:57 PM	1.1550	1.1550	1.157
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	86	0.24	10.901000	11:51:22 AM	1.1500	1.1500	1.171
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	93	0.26	577.152000	1:52:24 PM	1.1580	1.1569	1.165
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	100	0.27	17.000000	1:44:23 PM	1.7300	1.7382	1.746
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	100	0.27	-	-	-	-	1.230
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	107	0.29	1.000000	9:32:45 AM	1.1750	1.1750	1.198
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	113	0.31	6.100000	11:03:21 AM	1.1500	1.1500	1.306
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	121	0.33	2.000000	1:13:37 PM	1.3500	1.3500	1.308
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	128	0.35	144.320000	11:22:35 AM	1.2500	1.2543	1.271
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	135	0.37	-	-	-	-	1.400
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	140	0.38	1.000000	11:59:10 AM	1.7400	1.7400	1.703
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	142	0.39	3.996000	10:50:48 AM	1.5000	1.5000	1.306
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	149	0.41	-	-	-	-	1.398
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	156	0.43	57.725000	1:15:24 PM	1.4150	1.4153	1.411
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	163	0.45	16.116000	11:35:29 AM	1.4150	1.4150	1.405
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	170	0.47	34.274000	1:19:01 PM	1.4500	1.4215	1.415
RPG B 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	177	0.49	7.200000	1:02:31 PM	1.7750	1.7750	1.760
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	177	0.49	463.563000	1:33:17 PM	1.4000	1.4290	1.439
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	184	0.50	-	-	-	-	1.473
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	191	0.52	3.000000	11:11:33 AM	1.4350	1.4350	1.506
RPG B 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	194	0.53	88.740000	1:54:43 PM	1.7600	1.7362	1.750
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	212	0.58	-	-	-	-	1.591

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RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	219	0.60	-	-	-	-	1.583
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	226	0.62	18.260000	1:27:50 PM	1.6500	1.6462	1.656
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	233	0.64	-	-	-	-	1.793
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	233	0.64	-	-	-	-	1.671
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	240	0.66	3.000000	11:24:47 AM	1.6750	1.6750	1.738
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	247	0.68	10.000000	1:19:44 PM	1.7500	1.7500	1.752
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	254	0.70	-	-	-	-	1.684
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	261	0.72	-	-	-	-	1.679
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	268	0.73	32.325000	11:22:34 AM	1.7650	1.7650	1.761
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	275	0.75	-	-	-	-	1.751
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	279	0.76	32.800000	1:29:51 PM	1.8000	1.8028	1.821
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	282	0.77	-	-	-	-	1.767
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	289	0.79	1.000000	11:43:42 AM	1.7450	1.7450	1.757
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	296	0.81	-	-	-	-	1.771
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	303	0.83	9.458000	9:34:03 AM	1.8000	1.8000	1.785
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	310	0.85	0.400000	1:00:56 PM	1.8000	1.8000	1.766
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	317	0.87	-	-	-	-	1.763
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	324	0.89	0.500000	11:20:32 AM	1.7600	1.7600	1.772
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	331	0.91	-	-	-	-	1.790
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	338	0.93	-	-	-	-	1.787
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	345	0.95	7.555000	1:24:56 PM	1.7750	1.7734	1.800
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	352	0.96	11.720000	10:38:32 AM	1.7700	1.7700	1.772
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	359	0.98	17.893000	1:59:45 PM	1.7500	1.7643	1.755
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	408	1.12	-	-	-	-	1.955
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	443	1.21	4.175000	10:21:12 AM	1.8750	1.8750	1.991
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	499	1.37	100.000000	1:58:26 PM	1.9350	1.9350	1.977
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	506	1.39	805.700000	1:40:58 PM	1.9300	1.9323	1.978
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	553	1.51	-	-	-	-	2.048
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	665	1.82	50.000000	11:40:42 AM	2.0100	2.0100	2.084
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	694	1.90	-	-	-	-	2.137
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	736	2.02	-	-	-	-	2.162
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	770	2.11	-	-	-	-	2.181
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	818	2.24	61.600000	11:28:39 AM	2.1750	2.1687	2.172
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	820	2.25	-	-	-	-	2.207
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	887	2.43	453.500000	1:59:31 PM	2.1500	2.1187	2.159

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	896	2.45	-	-	-	-	2.251
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	912	2.50	1.500000	11:02:50 AM	2.1975	2.1975	2.243
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	956	2.62	-	-	-	-	2.202
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	994	2.72	-	-	-	-	2.304
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,072	2.94	326.160000	1:24:48 PM	2.4450	2.4463	2.489
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,141	3.12	-	-	-	-	2.381
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,282	3.51	754.000000	1:34:05 PM	2.2225	2.2201	2.257
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,321	3.62	1000.000000	10:45:33 AM	2.5080	2.5080	2.540
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,365	3.74	-	-	-	-	2.485
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,428	3.91	-	-	-	-	2.514
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,443	3.95	-	-	-	-	2.626
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,501	4.11	-	-	-	-	2.463
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,526	4.18	-	-	-	-	2.552
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,678	4.59	106.300000	1:05:44 PM	2.5000	2.5032	2.530
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,680	4.60	-	-	-	-	2.604
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,800	4.93	9468.185000	1:56:24 PM	2.6500	2.6833	2.675
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,828	5.01	-	-	-	-	2.673
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,869	5.12	-	-	-	-	2.665
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,909	5.23	-	-	-	-	2.674
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,960	5.37	-	-	-	-	2.686
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,986	5.44	30.000000	10:21:55 AM	2.7500	2.7500	2.767
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,204	6.03	14.260000	11:26:08 AM	3.0500	2.8119	2.840
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,234	6.12	0.100000	1:22:54 PM	3.0000	3.0000	2.750
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,282	6.25	-	-	-	-	2.760
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,366	6.48	3.000000	10:50:53 AM	3.2000	3.2000	2.791
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,430	6.65	-	-	-	-	2.802
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,555	7.00	-	-	-	-	2.804
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,753	7.54	-	-	-	-	2.761
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,010	8.24	-	-	-	-	2.858
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,047	8.34	5.400000	1:48:57 PM	2.7900	2.7981	2.847
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,549	9.72	-	-	-	-	2.919
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,592	9.83	100.000000	1:54:15 PM	2.7800	2.7800	2.795
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,611	9.89	-	-	-	-	2.903
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,793	10.39	-	-	-	-	2.918
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,967	10.86	1161.500000	11:47:26 AM	2.8750	2.8549	2.903

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,045	11.08	-	-	-	-	2.943
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,165	11.40	-	-	-	-	2.975
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,193	11.48	2.500000	9:54:09 AM	3.4000	3.4000	2.960
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,403	12.06	-	-	-	-	3.024
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,466	12.23	-	-	-	-	3.040
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,578	12.53	2.500000	1:33:03 PM	3.2500	3.3900	3.168
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,172	14.16	-	-	-	-	3.214
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,501	15.06	-	-	-	-	3.280
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,578	15.27	23.000000	10:04:56 AM	3.4400	3.4400	3.401
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,866	16.06	-	-	-	-	3.359
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,097	16.69	-	-	-	-	3.531
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,187	16.94	-	-	-	-	3.439
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,256	17.13	12.615700	1:23:32 PM	3.9000	3.8331	3.673
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,377	17.46	-	-	-	-	3.541
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,713	18.38	5.000000	11:49:30 AM	3.5200	3.5200	3.486
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,307	20.01	-	-	-	-	3.701