

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 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	7	0.02	5.521000	11:24:08 AM	1.0000	1.0319	1.068
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	14	0.04	10.030000	10:34:26 AM	1.1500	1.1500	1.117
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	21	0.06	-	-	-	-	1.113
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	28	0.08	-	-	-	-	1.093
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	35	0.10	-	-	-	-	1.126
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	42	0.12	1.000000	11:20:31 AM	1.1500	1.1500	1.140
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	49	0.13	21.972000	11:20:25 AM	1.1500	1.1522	1.139
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	56	0.15	-	-	-	-	1.123
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	56	0.15	29.650000	10:35:54 AM	1.1500	1.1500	1.115
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	63	0.17	6.150000	11:51:39 AM	1.1700	1.1533	1.141
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	70	0.19	1.001000	9:51:02 AM	1.2000	1.2000	1.152
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	77	0.21	31.920000	10:38:09 AM	1.1600	1.1600	1.164
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	84	0.23	10.270000	10:38:30 AM	1.1700	1.1700	1.155
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	91	0.25	-	-	-	-	1.665
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	91	0.25	3044.851900	1:57:21 PM	1.1290	1.1280	1.127
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	98	0.27	-	-	-	-	1.206
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	104	0.29	-	-	-	-	1.264
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	112	0.31	45.281000	1:30:36 PM	1.2500	1.2511	1.233
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	119	0.33	30.000000	11:45:36 AM	1.1650	1.1650	1.266
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	126	0.35	-	-	-	-	1.352
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	131	0.36	11.100000	11:47:24 AM	1.6900	1.6900	1.562
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	133	0.36	12.243000	10:36:22 AM	1.1750	1.1750	1.236
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	140	0.38	0.508000	11:23:03 AM	1.3500	1.3500	1.451
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	147	0.40	19.114400	1:28:24 PM	1.3000	1.3147	1.447
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	154	0.42	21.809000	1:22:24 PM	1.3500	1.3615	1.372
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	161	0.44	0.617000	10:11:24 AM	1.4500	1.4500	1.483
RPG B 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	168	0.46	0.020000	1:30:51 PM	1.8750	1.8750	1.713
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	168	0.46	9.457000	1:44:54 PM	1.4850	1.4839	1.481
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	175	0.48	434.940000	1:38:06 PM	1.5100	1.5261	1.515
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	182	0.50	899.662000	1:57:34 PM	1.5255	1.5289	1.527
RPG B 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	185	0.51	119.259000	11:56:44 AM	1.6800	1.6796	1.684
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	203	0.56	-	-	-	-	1.584
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	210	0.58	1.511100	11:30:38 AM	1.6000	1.6000	1.675
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	217	0.59	0.310000	10:59:02 AM	1.6000	1.6000	1.641
RPG B 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	224	0.61	-	-	-	-	1.771

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RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	224	0.61	3.000000	1:02:00 PM	1.7000	1.7000	1.632
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	231	0.63	14.591000	1:25:54 PM	1.6500	1.6512	1.731
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	238	0.65	-	-	-	-	1.700
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	245	0.67	-	-	-	-	1.675
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	252	0.69	0.200000	9:36:24 AM	1.7750	1.7750	1.760
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	259	0.71	0.469000	-	-	-	1.700
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	266	0.73	34.700000	11:35:51 AM	1.7000	1.7000	1.709
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	270	0.74	86.400000	1:02:46 PM	1.9100	1.8811	2.010
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	273	0.75	-	-	-	-	1.750
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	280	0.77	50.500000	11:14:35 AM	1.7350	1.7350	1.736
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	287	0.79	-	-	-	-	1.765
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	294	0.81	3.265000	1:23:40 PM	1.7500	1.7500	1.772
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	301	0.82	-	-	-	-	1.821
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	308	0.84	-	-	-	-	1.775
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	315	0.86	-	-	-	-	1.784
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	322	0.88	-	-	-	-	1.795
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	329	0.90	16.670000	9:57:48 AM	1.7500	1.7500	1.793
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	336	0.92	133.537000	1:30:43 PM	1.7850	1.7782	1.799
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	343	0.94	0.520000	11:33:42 AM	1.7850	1.7850	1.775
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	350	0.96	176.594000	1:58:22 PM	1.8000	1.8053	1.788
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	357	0.98	550.279000	1:53:04 PM	1.8000	1.8065	1.805
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	399	1.09	2.000000	10:55:42 AM	1.8500	1.8500	1.934
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	434	1.19	23.000000	1:43:42 PM	1.9750	1.9583	1.966
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	490	1.34	10.022669	1:03:34 PM	1.9550	1.9550	1.906
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	497	1.36	9.840000	1:04:34 PM	1.9830	1.9835	1.912
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	544	1.49	-	-	-	-	2.055
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	656	1.80	118.240000	1:57:35 PM	2.2500	2.1867	2.175
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	685	1.88	19.000000	1:56:51 PM	2.2250	2.2250	2.171
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	727	1.99	-	-	-	-	2.206
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	761	2.08	-	-	-	-	2.230
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	809	2.22	266.264000	1:57:24 PM	2.3100	2.1757	2.195
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	811	2.22	-	-	-	-	2.236
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	878	2.40	830.800000	1:55:48 PM	2.2000	2.2516	2.240
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	887	2.43	-	-	-	-	2.319
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	903	2.47	187.664000	10:39:08 AM	2.2000	2.2000	2.231

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	947	2.59	514.000000	1:57:34 PM	2.2750	2.4209	2.405
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	985	2.70	-	-	-	-	2.388
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,063	2.91	114.120000	1:08:40 PM	2.5250	2.4846	2.490
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,089	2.98	8901.507000	1:58:07 PM	2.3700	2.3917	2.390
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,132	3.10	-	-	-	-	2.486
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,273	3.49	214.900000	1:51:06 PM	2.5000	2.5053	2.500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,312	3.59	2.000000	11:03:29 AM	2.3500	2.3500	2.662
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,356	3.71	-	-	-	-	2.607
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,419	3.89	-	-	-	-	2.642
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,434	3.93	0.200000	1:01:52 PM	2.6000	2.6000	2.898
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,492	4.09	-	-	-	-	2.391
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,517	4.15	-	-	-	-	2.687
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,669	4.57	103.000000	10:33:01 AM	2.7500	2.8617	2.863
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,671	4.58	-	-	-	-	2.748
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,791	4.90	6895.145000	1:59:20 PM	2.8025	2.7933	2.801
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,819	4.98	10.000000	1:02:02 PM	2.8000	2.8000	2.775
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,860	5.09	-	-	-	-	2.818
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,900	5.20	-	-	-	-	2.827
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,951	5.34	-	-	-	-	2.838
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,977	5.41	31.350000	1:55:21 PM	2.8750	2.8550	2.916
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,195	6.01	2.035000	11:20:47 AM	3.0000	3.1131	2.899
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,225	6.09	-	-	-	-	2.897
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,273	6.22	-	-	-	-	2.903
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,357	6.45	5.000000	1:01:58 PM	2.9750	2.9750	2.910
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,421	6.63	-	-	-	-	2.891
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,546	6.97	-	-	-	-	3.168
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,744	7.51	-	-	-	-	2.940
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,001	8.22	1340.000000	10:27:14 AM	2.9981	2.9981	2.997
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,038	8.32	210.290000	10:58:34 AM	2.9500	2.9500	2.917
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,540	9.69	-	-	-	-	3.014
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,583	9.81	31.000000	11:49:53 AM	2.7000	2.8375	2.849
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,602	9.86	-	-	-	-	3.013
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,784	10.36	-	-	-	-	3.045
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,958	10.84	155.800000	1:46:48 PM	3.1025	3.1137	3.114
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,036	11.05	-	-	-	-	3.218

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,156	11.38	-	-	-	-	3.133
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,184	11.46	33.000000	11:53:00 AM	3.8000	3.6067	3.700
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,394	12.03	-	-	-	-	3.197
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,457	12.20	-	-	-	-	3.216
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,569	12.51	11.800000	1:24:52 PM	3.6500	3.6500	3.474
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,163	14.14	-	-	-	-	3.419
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,492	15.04	-	-	-	-	3.496
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,569	15.25	19.000000	11:48:39 AM	3.6000	3.6000	3.575
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,857	16.04	-	-	-	-	3.553
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,088	16.67	-	-	-	-	3.634
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,178	16.91	95.000000	11:24:25 AM	4.2500	4.1789	3.600
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,247	17.10	42.475000	1:04:15 PM	3.9500	3.9559	3.696
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,368	17.44	-	-	-	-	3.659
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,704	18.36	0.300000	11:45:46 AM	3.7500	3.7500	3.600
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,298	19.98	-	-	-	-	3.969