

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	6	0.02	6.500000	1:35:19 PM	1.1500	1.0346	1.077
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	13	0.04	-	-	-	-	1.121
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	20	0.06	-	-	-	-	1.118
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	27	0.07	-	-	-	-	1.100
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	34	0.09	-	-	-	-	1.129
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	41	0.11	1.000000	10:43:58 AM	1.1750	1.1750	1.140
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	48	0.13	5.900000	10:08:52 AM	1.1150	1.0930	1.143
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	55	0.15	-	-	-	-	1.129
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	55	0.15	-	-	-	-	1.115
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	62	0.17	1.100000	9:51:16 AM	1.0750	1.0750	1.147
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	69	0.19	1.001000	10:47:32 AM	1.0750	1.0750	1.158
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	76	0.21	-	-	-	-	1.169
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	83	0.23	-	-	-	-	1.155
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	90	0.25	-	-	-	-	1.665
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	90	0.25	927.753900	1:40:57 PM	1.1290	1.1302	1.127
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	97	0.27	-	-	-	-	1.210
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	103	0.28	-	-	-	-	1.264
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	111	0.30	0.510000	11:44:35 AM	1.2750	1.2750	1.233
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	118	0.32	-	-	-	-	1.266
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	125	0.34	-	-	-	-	1.350
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	130	0.36	-	-	-	-	1.541
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	132	0.36	9.163000	1:25:16 PM	1.2000	1.1891	1.236
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	139	0.38	4.216000	11:24:24 AM	1.3250	1.3250	1.451
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	146	0.40	25.650000	1:16:37 PM	1.3500	1.3396	1.447
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	153	0.42	8.000000	10:18:16 AM	1.3500	1.3500	1.372
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	160	0.44	-	-	-	-	1.483
RPG 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	167	0.46	1.500000	10:51:46 AM	1.7750	1.7750	1.727
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	167	0.46	3.013000	10:42:56 AM	1.5250	1.5250	1.478
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	174	0.48	41.670000	1:49:58 PM	1.5000	1.5056	1.515
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	181	0.50	158.299000	1:38:20 PM	1.5300	1.5294	1.527
RPG 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	184	0.50	224.400000	11:54:49 AM	1.6750	1.6780	1.654
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	202	0.55	-	-	-	-	1.579
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	209	0.57	-	-	-	-	1.675
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	216	0.59	79.200000	11:54:56 AM	1.7225	1.6846	1.645
RPG 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	223	0.61	1.270000	10:17:31 AM	1.7750	1.7750	1.787

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RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	223	0.61	1.400000	11:57:14 AM	1.6500	1.6500	1.625
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	230	0.63	-	-	-	-	1.721
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	237	0.65	-	-	-	-	1.688
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	244	0.67	-	-	-	-	1.666
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	251	0.69	34.580000	1:32:00 PM	1.7350	1.6802	1.748
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	258	0.71	5.200000	11:17:12 AM	1.7000	1.7000	1.700
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	265	0.73	-	-	-	-	1.709
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	269	0.74	68.000000	10:59:45 AM	1.8300	1.8347	2.062
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	272	0.75	-	-	-	-	1.738
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	279	0.76	118.027000	11:53:45 AM	1.7450	1.7449	1.741
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	286	0.78	15.878000	11:53:58 AM	1.7450	1.7440	1.765
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	293	0.80	2.202000	11:20:08 AM	1.7500	1.7500	1.764
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	300	0.82	-	-	-	-	1.809
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	307	0.84	113.300000	11:33:06 AM	1.7500	1.7356	1.738
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	314	0.86	-	-	-	-	1.779
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	321	0.88	-	-	-	-	1.791
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	328	0.90	-	-	-	-	1.790
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	335	0.92	14.110000	1:07:02 PM	1.7750	1.7750	1.799
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	342	0.94	26.000000	1:44:33 PM	1.7750	1.7750	1.777
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	349	0.96	50.156000	1:56:59 PM	1.7955	1.7965	1.788
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	356	0.98	468.096000	1:20:34 PM	1.8000	1.8115	1.809
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	398	1.09	5.900000	11:07:12 AM	1.8500	1.8500	1.946
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	433	1.19	-	-	-	-	1.976
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	489	1.34	40.678903	10:51:17 AM	1.9500	1.9500	1.896
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	496	1.36	16.938000	1:23:36 PM	2.0000	2.0739	1.908
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	543	1.49	-	-	-	-	2.060
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	655	1.79	11.000000	11:08:01 AM	1.9500	2.0636	2.171
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	684	1.87	-	-	-	-	2.170
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	726	1.99	-	-	-	-	2.203
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	760	2.08	-	-	-	-	2.227
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	808	2.21	261.600000	1:52:21 PM	2.2500	2.2643	2.263
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	810	2.22	1.000000	10:36:43 AM	2.3000	2.3000	2.235
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	877	2.40	6777.720000	1:43:58 PM	2.2650	2.2979	2.277
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	886	2.43	-	-	-	-	2.314
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	902	2.47	50.000000	10:32:02 AM	2.2500	2.2500	2.228

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	946	2.59	-	-	-	-	2.424
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	984	2.69	-	-	-	-	2.382
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,062	2.91	129.870000	1:55:00 PM	2.4250	2.4308	2.441
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,088	2.98	100.000000	11:20:13 AM	2.3650	2.3650	2.386
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,131	3.10	-	-	-	-	2.478
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,272	3.48	84.467000	1:12:52 PM	2.4995	2.4825	2.485
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,311	3.59	-	-	-	-	2.661
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,355	3.71	-	-	-	-	2.601
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,418	3.88	-	-	-	-	2.636
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,433	3.92	-	-	-	-	2.898
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,491	4.08	-	-	-	-	2.413
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,516	4.15	-	-	-	-	2.681
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,668	4.57	812.000000	9:50:41 AM	2.7750	2.7750	2.806
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,670	4.57	-	-	-	-	2.741
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,790	4.90	493.940000	1:49:59 PM	2.8100	2.8031	2.810
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,818	4.98	-	-	-	-	2.774
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,859	5.09	-	-	-	-	2.810
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,899	5.20	-	-	-	-	2.819
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,950	5.34	-	-	-	-	2.830
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,976	5.41	-	-	-	-	2.914
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,194	6.01	10.000000	1:25:44 PM	3.0000	3.0000	2.891
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,224	6.09	-	-	-	-	2.889
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,272	6.22	-	-	-	-	2.895
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,356	6.45	-	-	-	-	2.902
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,420	6.63	695.590000	11:59:24 AM	2.8500	2.9389	2.931
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,545	6.97	-	-	-	-	3.145
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,743	7.51	15.000000	1:38:58 PM	3.0000	3.0000	2.932
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,000	8.21	-	-	-	-	2.995
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,037	8.32	89.780000	1:51:53 PM	2.8800	2.8348	2.916
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,539	9.69	-	-	-	-	2.989
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,582	9.81	200.000000	10:12:30 AM	2.7500	2.7500	2.750
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,601	9.86	-	-	-	-	2.987
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,783	10.36	1.000000	11:04:48 AM	3.0950	3.0950	3.011
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,957	10.83	1543.510000	11:37:38 AM	3.1500	3.1404	3.122
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,035	11.05	-	-	-	-	3.161

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,155	11.38	-	-	-	-	3.088
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,183	11.45	0.300000	11:26:08 AM	3.7000	3.7000	3.699
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,393	12.03	-	-	-	-	3.154
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,456	12.20	-	-	-	-	3.174
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,568	12.51	3.000000	1:18:54 PM	3.6700	3.6567	3.415
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,162	14.13	-	-	-	-	3.398
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,491	15.03	-	-	-	-	3.492
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,568	15.24	10.000000	10:56:59 AM	3.8500	3.8500	3.574
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,856	16.03	-	-	-	-	3.581
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,087	16.67	-	-	-	-	3.676
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,177	16.91	5.000000	11:34:27 AM	4.0750	4.0750	3.653
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,246	17.10	5.250000	1:35:55 PM	4.0500	4.0024	3.744
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,367	17.43	-	-	-	-	3.717
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,703	18.35	51.200000	10:09:43 AM	3.7800	3.7801	3.737
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,297	19.98	2.000000	10:33:53 AM	4.0000	4.0000	4.000