

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	1	0.00	-	-	-	-	-
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	8	0.02	1.800000	10:53:47 AM	1.1000	1.1000	1.105
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	15	0.04	2.010000	10:43:39 AM	1.0250	1.0250	1.103
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	22	0.06	-	-	-	-	1.092
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	29	0.08	-	-	-	-	1.106
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	36	0.10	-	-	-	-	1.140
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	43	0.12	-	-	-	-	1.120
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	50	0.14	-	-	-	-	1.116
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	50	0.14	5.000000	1:27:59 PM	1.1150	1.1150	1.108
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	57	0.16	28.290000	11:15:31 AM	1.1150	1.1044	1.131
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	64	0.18	10.005000	9:47:18 AM	1.0250	1.0250	1.142
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	71	0.19	0.600000	11:07:24 AM	1.1375	1.1375	1.154
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	78	0.21	0.131700	11:08:00 AM	1.1375	1.1375	1.155
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	85	0.23	-	-	-	-	1.677
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	85	0.23	990.642200	1:44:11 PM	1.1370	1.1309	1.130
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	92	0.25	3838.550000	1:52:02 PM	1.1300	1.1411	1.138
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	98	0.27	-	-	-	-	1.230
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	106	0.29	-	-	-	-	1.208
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	113	0.31	5.160000	9:53:01 AM	1.2500	1.2500	1.243
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	120	0.33	600.000000	10:45:26 AM	1.1800	1.1967	1.190
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	125	0.34	38.152500	1:46:40 PM	1.7150	1.6892	1.582
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	127	0.35	2.000000	10:53:23 AM	1.1750	1.1750	1.248
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	134	0.37	400.000000	1:15:28 PM	1.3250	1.3300	1.359
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	141	0.39	360.000000	10:08:45 AM	1.3000	1.3000	1.330
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	148	0.41	21.502000	1:14:04 PM	1.3000	1.3000	1.372
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	155	0.42	-	-	-	-	1.484
RPG 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	162	0.44	1.000000	1:45:48 PM	1.7500	1.7500	1.690
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	162	0.44	20.000000	10:20:36 AM	1.4750	1.4750	1.500
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	169	0.46	210.960000	1:44:50 PM	1.5500	1.5482	1.534
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	176	0.48	99.404000	1:06:33 PM	1.6250	1.5489	1.536
RPG 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	179	0.49	9.960000	1:04:20 PM	1.7050	1.7050	1.632
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	183	0.50	369.040600	1:52:25 PM	1.5550	1.5706	1.615
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	197	0.54	-	-	-	-	1.567
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	204	0.56	26.900000	11:14:28 AM	1.6000	1.6000	1.640
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	211	0.58	-	-	-	-	1.614

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RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	218	0.60	-	-	-	-	1.735
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	218	0.60	-	-	-	-	1.609
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	225	0.62	0.318000	11:02:25 AM	1.6850	1.6850	1.687
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	232	0.64	0.050000	11:41:35 AM	1.7250	1.7250	1.654
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	239	0.65	-	-	-	-	1.645
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	246	0.67	36.560000	10:56:56 AM	1.7000	1.7034	1.699
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	253	0.69	-	-	-	-	1.677
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	260	0.71	-	-	-	-	1.688
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	264	0.72	11.000000	1:48:24 PM	1.8450	1.8432	1.879
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	267	0.73	7.800000	9:25:16 AM	1.5850	1.6425	1.705
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	274	0.75	8.830000	11:23:03 AM	1.7350	1.7354	1.741
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	281	0.77	10.000000	11:09:58 AM	1.8000	1.8000	1.740
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	288	0.79	-	-	-	-	1.738
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	295	0.81	-	-	-	-	1.771
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	302	0.83	-	-	-	-	1.738
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	309	0.85	-	-	-	-	1.763
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	316	0.87	-	-	-	-	1.775
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	323	0.88	-	-	-	-	1.779
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	330	0.90	10.200000	11:46:51 AM	1.7000	1.7484	1.799
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	337	0.92	12.500000	11:09:57 AM	1.8150	1.8150	1.757
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	344	0.94	-	-	-	-	1.808
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	351	0.96	-	-	-	-	1.808
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	365	1.00	90.925000	1:31:30 PM	1.8300	1.8276	1.850
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	393	1.08	1.000000	1:26:12 PM	1.8500	1.8500	1.907
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	428	1.17	-	-	-	-	1.937
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	484	1.33	17.125000	1:31:39 PM	2.0500	2.0500	1.847
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	491	1.34	6.000000	10:44:43 AM	2.0000	2.0000	1.952
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	538	1.47	-	-	-	-	2.025
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	650	1.78	617.500000	1:49:23 PM	2.0500	1.9757	1.949
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	679	1.86	-	-	-	-	2.139
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	721	1.97	-	-	-	-	2.173
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	755	2.07	-	-	-	-	2.197
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	803	2.20	246.930000	1:47:47 PM	2.2750	2.2406	2.265
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	805	2.20	0.700000	10:58:23 AM	2.3000	2.3179	2.214
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	872	2.39	1271.440000	1:10:47 PM	2.2800	2.2634	2.269

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	881	2.41	-	-	-	-	2.280
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	897	2.46	-	-	-	-	2.322
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	941	2.58	50.000000	11:54:00 AM	2.3000	2.3000	2.342
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	979	2.68	-	-	-	-	2.345
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,057	2.89	16.965000	1:36:52 PM	2.5000	2.4432	2.416
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,083	2.97	2804.200000	1:58:53 PM	2.3350	2.3321	2.337
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,126	3.08	-	-	-	-	2.438
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,267	3.47	14.130000	1:41:22 PM	2.3800	2.4558	2.466
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,306	3.58	2400.000000	10:55:58 AM	2.7597	2.7597	2.757
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,350	3.70	-	-	-	-	2.555
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,413	3.87	-	-	-	-	2.588
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,428	3.91	5.640000	1:42:11 PM	2.8250	2.8222	2.754
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,486	4.07	-	-	-	-	2.452
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,511	4.14	-	-	-	-	2.634
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,663	4.55	-	-	-	-	2.795
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,665	4.56	-	-	-	-	2.699
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,785	4.89	5519.190000	1:59:51 PM	2.7800	2.7833	2.779
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,813	4.96	-	-	-	-	2.813
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,854	5.08	-	-	-	-	2.775
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,894	5.19	-	-	-	-	2.787
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,945	5.33	-	-	-	-	2.803
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,971	5.40	175.460000	10:41:51 AM	2.9500	2.9500	2.943
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,189	5.99	2.000000	10:20:32 AM	3.0500	3.0500	2.883
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,219	6.08	-	-	-	-	2.933
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,267	6.21	-	-	-	-	2.897
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,351	6.44	-	-	-	-	2.914
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,415	6.61	-	-	-	-	2.913
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,540	6.95	-	-	-	-	3.090
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,738	7.50	8.020000	11:54:37 AM	3.0250	3.0250	2.983
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,995	8.20	-	-	-	-	3.081
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,032	8.30	71.180000	11:18:04 AM	2.9500	2.9476	2.949
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,534	9.68	-	-	-	-	3.083
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,577	9.79	10.000000	10:50:52 AM	2.8750	2.7875	2.850
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,596	9.85	-	-	-	-	3.086
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,778	10.34	-	-	-	-	3.118

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,952	10.82	260.265000	1:22:09 PM	3.5000	3.2459	3.248
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,030	11.03	-	-	-	-	3.235
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,150	11.36	-	-	-	-	3.212
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,178	11.44	1.600000	1:33:16 PM	3.5000	3.6875	3.606
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,388	12.01	-	-	-	-	3.295
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,451	12.19	-	-	-	-	3.318
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,563	12.49	235.092000	1:44:15 PM	3.8000	3.6561	3.650
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,157	14.12	-	-	-	-	3.562
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,486	15.02	-	-	-	-	3.664
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,563	15.23	5.450000	1:18:17 PM	3.9000	3.9000	3.712
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,851	16.02	-	-	-	-	3.773
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,082	16.65	0.250000	10:12:03 AM	3.9000	3.9000	3.855
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,172	16.90	45.000000	10:05:12 AM	3.8580	3.8580	3.850
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,241	17.09	14.050000	1:42:56 PM	4.0000	4.0107	3.844
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,362	17.42	-	-	-	-	3.877
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,698	18.34	594.030000	1:59:59 PM	3.8500	3.8935	3.875
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,292	19.96	1.313000	1:23:04 PM	3.9900	3.9736	3.886