

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 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	1	0.00	-	-	-	-	-
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	8	0.02	-	-	-	-	1.048
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	15	0.04	-	-	-	-	1.052
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	22	0.06	-	-	-	-	1.099
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	29	0.08	-	-	-	-	1.050
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	36	0.10	-	-	-	-	1.057
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	36	0.10	2.748000	1:50:52 PM	1.1200	1.0705	1.055
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	43	0.12	1.000000	-	-	-	1.072
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	50	0.14	-	-	-	-	1.085
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	57	0.16	-	-	-	-	1.099
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	64	0.18	-	-	-	-	1.112
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	71	0.19	-	-	-	-	1.590
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	71	0.19	-	-	-	-	1.107
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	78	0.21	7.180000	1:07:15 PM	1.0500	1.0500	1.125
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	84	0.23	376.217000	1:21:30 PM	1.0900	1.0879	1.093
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	92	0.25	364.352145	1:56:18 PM	1.0900	1.0929	1.103
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	99	0.27	20.090000	10:32:17 AM	1.1000	1.1007	1.244
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	106	0.29	57.080000	11:53:33 AM	1.1000	1.1000	1.128
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	111	0.30	-	-	-	-	1.500
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	113	0.31	5.000000	1:43:18 PM	1.2000	1.2000	1.249
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	120	0.33	5.122000	11:34:50 AM	1.3000	1.3000	1.300
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	127	0.35	1.000000	1:04:30 PM	1.1500	1.1500	1.304
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	134	0.37	41.196000	11:55:56 AM	1.2500	1.2487	1.310
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	141	0.39	150.000000	11:51:30 AM	1.5750	1.5750	1.575
RPG 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	148	0.41	-	-	-	-	1.587
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	148	0.41	24.004000	11:58:12 AM	1.5500	1.5368	1.512
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	155	0.42	8.000000	11:40:03 AM	1.5500	1.5500	1.516
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	162	0.44	241.233000	10:26:41 AM	1.5850	1.5845	1.587
RPG 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	165	0.45	538.000000	11:47:01 AM	1.6300	1.6300	1.611
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	169	0.46	453.900000	1:40:53 PM	1.5750	1.5798	1.585
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	176	0.48	1179.026000	11:27:50 AM	1.5875	1.5900	1.587
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	183	0.50	1776.263000	1:59:15 PM	1.5900	1.5929	1.592
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	190	0.52	-	-	-	-	1.610
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	197	0.54	106.674000	1:45:01 PM	1.6000	1.6070	1.624
RPG 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	204	0.56	-	-	-	-	1.677

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RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	204	0.56	205.000000	1:52:11 PM	1.6150	1.6076	1.608
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	211	0.58	13.404000	1:11:46 PM	1.6500	1.6500	1.673
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	218	0.60	3.661000	1:36:58 PM	1.6500	1.6500	1.669
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	225	0.62	-	-	-	-	1.678
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	232	0.64	23.510000	11:08:51 AM	1.6750	1.6750	1.750
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	239	0.65	-	-	-	-	1.725
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	246	0.67	-	-	-	-	1.702
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	250	0.68	0.150000	10:45:34 AM	1.8000	1.7000	1.851
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	253	0.69	-	-	-	-	1.723
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	260	0.71	-	-	-	-	1.775
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	267	0.73	6.580000	11:06:31 AM	1.7250	1.7250	1.775
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	274	0.75	3.111000	1:05:51 PM	1.7000	1.7000	1.781
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	281	0.77	-	-	-	-	1.790
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	288	0.79	9.106000	1:22:36 PM	1.7850	1.8635	1.792
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	295	0.81	-	-	-	-	1.788
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	302	0.83	-	-	-	-	1.791
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	309	0.85	-	-	-	-	1.792
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	316	0.87	0.670000	11:01:01 AM	1.6500	1.6500	1.800
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	323	0.88	2.024000	1:05:59 PM	1.7500	1.7500	1.761
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	330	0.90	-	-	-	-	1.799
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	337	0.92	-	-	-	-	1.803
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	351	0.96	313.284000	11:25:22 AM	1.7850	1.7994	1.804
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	358	0.98	2.000000	11:37:13 AM	1.8000	1.8000	1.818
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	365	1.00	1496.459000	1:59:48 PM	1.7900	1.7924	1.800
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	379	1.04	-	-	-	-	1.807
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	414	1.13	-	-	-	-	1.941
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	470	1.29	0.300000	1:48:08 PM	1.9300	1.9300	1.837
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	477	1.31	7.500000	10:22:46 AM	1.9200	1.9200	1.878
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	524	1.44	-	-	-	-	1.908
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	636	1.74	337.107000	1:26:18 PM	1.9700	1.9901	1.985
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	665	1.82	-	-	-	-	2.007
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	707	1.94	23.000000	10:51:59 AM	2.1000	2.1000	2.036
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	741	2.03	-	-	-	-	2.059
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	789	2.16	528.800000	1:09:18 PM	2.0500	2.0205	2.013
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	791	2.17	3.000000	10:49:31 AM	2.1600	2.1600	2.087

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	858	2.35	47.000000	1:12:58 PM	2.0750	2.0556	2.073
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	867	2.37	-	-	-	-	2.139
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	883	2.42	-	-	-	-	2.175
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	927	2.54	-	-	-	-	2.199
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	965	2.64	-	-	-	-	2.201
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,043	2.86	139.000000	1:29:16 PM	2.3150	2.2851	2.299
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,069	2.93	1777.110000	1:52:33 PM	2.1850	2.1898	2.189
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,112	3.04	-	-	-	-	2.293
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,253	3.43	108.700000	1:48:05 PM	2.2500	2.2751	2.288
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,292	3.54	-	-	-	-	2.558
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,336	3.66	-	-	-	-	2.412
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,399	3.83	-	-	-	-	2.446
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,414	3.87	24.000000	10:05:20 AM	2.6250	2.6313	2.612
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,472	4.03	2.000000	11:46:34 AM	2.4750	2.4750	2.437
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,497	4.10	-	-	-	-	2.494
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,649	4.52	1.800000	1:45:25 PM	2.6300	2.6300	2.611
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,651	4.52	-	-	-	-	2.559
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,771	4.85	10647.310000	1:59:32 PM	2.6150	2.5941	2.613
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,799	4.93	4.000000	11:41:59 AM	2.6500	2.6500	2.664
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,840	5.04	-	-	-	-	2.635
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,880	5.15	-	-	-	-	2.645
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,931	5.29	-	-	-	-	2.670
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,957	5.36	4717.500000	1:51:49 PM	2.6400	2.6487	2.649
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,175	5.96	27.000000	10:05:36 AM	2.8500	2.8500	2.849
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,205	6.04	-	-	-	-	2.736
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,253	6.17	-	-	-	-	2.754
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,337	6.40	-	-	-	-	2.744
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,401	6.57	0.400000	11:46:22 AM	2.9000	2.9000	2.761
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,526	6.92	0.988000	9:47:21 AM	2.9500	2.9500	2.943
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,724	7.46	-	-	-	-	2.813
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,981	8.16	-	-	-	-	2.839
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,018	8.26	402.900000	1:48:07 PM	2.7500	2.7358	2.733
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,520	9.64	2.230000	-	-	-	2.905
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,563	9.76	-	-	-	-	2.763
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,582	9.81	-	-	-	-	2.810

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,764	10.31	-	-	-	-	2.815
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,938	10.78	42.500000	1:16:01 PM	2.8250	2.8068	2.763
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,016	11.00	-	-	-	-	2.839
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,136	11.32	-	-	-	-	2.859
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,164	11.40	-	-	-	-	3.118
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,374	11.98	-	-	-	-	2.932
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,437	12.15	-	-	-	-	3.238
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,549	12.45	36.393000	1:24:44 PM	3.4800	3.5498	3.142
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,143	14.08	-	-	-	-	3.263
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,472	14.98	-	-	-	-	3.413
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,549	15.19	-	-	-	-	3.572
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,837	15.98	-	-	-	-	3.561
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,068	16.61	-	-	-	-	3.706
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,158	16.86	-	-	-	-	3.662
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,227	17.05	1.000000	11:19:14 AM	3.8500	3.8500	3.736
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,348	17.38	-	-	-	-	3.716
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,684	18.30	1.500000	-	-	-	3.770
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,278	19.93	5.000000	1:51:45 PM	3.9350	3.9070	3.877