

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 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	2	0.01	-	-	-	-	-
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	9	0.03	-	-	-	-	1.087
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	16	0.04	7.259600	1:09:01 PM	1.1500	1.1500	1.113
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	23	0.06	-	-	-	-	1.086
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	30	0.08	-	-	-	-	1.084
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	30	0.08	-	-	-	-	1.083
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	37	0.10	3.110000	1:11:21 PM	1.1300	1.1300	1.096
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	44	0.12	2.100000	11:58:18 AM	1.1500	1.0262	1.109
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	51	0.14	12.615000	11:43:37 AM	1.1300	1.1181	1.121
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	58	0.16	-	-	-	-	1.133
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	65	0.18	-	-	-	-	1.285
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	65	0.18	0.600000	1:16:40 PM	1.1500	1.1500	1.136
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	72	0.20	4.420000	1:35:02 PM	1.0500	1.0500	1.143
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	78	0.21	347.561000	1:40:34 PM	1.1000	1.1120	1.108
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	86	0.24	335.481000	1:54:55 PM	1.1150	1.1355	1.127
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	93	0.26	-	-	-	-	1.225
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	100	0.27	-	-	-	-	1.115
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	105	0.29	55.016000	11:54:07 AM	1.5700	1.5700	1.570
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	107	0.29	-	-	-	-	1.255
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	114	0.31	0.600000	1:27:40 PM	1.2500	1.2500	1.300
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	121	0.33	-	-	-	-	1.313
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	128	0.35	5.070000	11:38:26 AM	1.2000	1.2005	1.330
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	135	0.37	11.740000	11:30:26 AM	1.2500	1.2500	1.575
RPG 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	142	0.39	-	-	-	-	1.499
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	142	0.39	2.420000	1:40:30 PM	1.5850	1.4911	1.431
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	149	0.41	16.828000	1:06:24 PM	1.5000	1.5000	1.485
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	156	0.43	0.500000	11:57:26 AM	1.5500	1.5500	1.593
RPG 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	159	0.44	4.600000	1:37:08 PM	1.6250	1.6500	1.599
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	163	0.45	46.100000	1:02:07 PM	1.5750	1.5706	1.585
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	170	0.47	2.242000	1:47:06 PM	1.5600	1.5639	1.583
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	177	0.49	104.390000	1:56:07 PM	1.5900	1.5895	1.595
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	184	0.50	-	-	-	-	1.623
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	191	0.52	567.833000	1:08:59 PM	1.6150	1.6135	1.622
RPG 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	198	0.54	-	-	-	-	1.626
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	198	0.54	250.000000	10:26:09 AM	1.6500	1.6500	1.631

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RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	205	0.56	800.000000	10:40:05 AM	1.7000	1.7000	1.700
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	212	0.58	5.000000	11:22:12 AM	1.6500	1.6500	1.644
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	219	0.60	-	-	-	-	1.649
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	226	0.62	-	-	-	-	1.702
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	233	0.64	-	-	-	-	1.677
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	240	0.66	-	-	-	-	1.662
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	244	0.67	50.000000	11:41:29 AM	1.7800	1.7800	1.820
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	247	0.68	9.174000	11:39:05 AM	1.7250	1.7250	1.712
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	254	0.70	-	-	-	-	1.707
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	261	0.72	-	-	-	-	1.706
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	268	0.73	13.235000	11:40:01 AM	1.7750	1.7713	1.706
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	275	0.75	-	-	-	-	1.717
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	282	0.77	0.312000	11:36:53 AM	1.5850	1.6425	1.772
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	289	0.79	2.600000	1:18:57 PM	1.7350	1.7350	1.732
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	296	0.81	-	-	-	-	1.742
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	303	0.83	12.660000	11:12:09 AM	1.7450	1.7450	1.751
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	310	0.85	95.795000	1:21:32 PM	1.7500	1.7518	1.750
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	317	0.87	-	-	-	-	1.771
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	324	0.89	-	-	-	-	1.780
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	331	0.91	-	-	-	-	1.789
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	345	0.95	298.700000	11:51:56 AM	1.7950	1.7950	1.792
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	352	0.96	-	-	-	-	1.821
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	359	0.98	303.502000	1:52:46 PM	1.7900	1.7849	1.790
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	373	1.02	-	-	-	-	1.776
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	408	1.12	-	-	-	-	1.862
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	464	1.27	3.000000	11:56:02 AM	1.9500	1.9500	1.878
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	471	1.29	23.000000	11:34:10 AM	1.9250	1.9076	1.843
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	518	1.42	-	-	-	-	1.883
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	630	1.73	9.000000	11:15:12 AM	1.9975	1.9983	1.970
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	659	1.80	-	-	-	-	1.987
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	701	1.92	-	-	-	-	2.018
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	735	2.01	-	-	-	-	2.043
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	783	2.14	14.220000	1:38:32 PM	2.0350	2.0364	2.054
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	785	2.15	-	-	-	-	2.071
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	852	2.33	355.030000	1:51:50 PM	2.0775	2.0545	2.073

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	861	2.36	-	-	-	-	2.121
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	877	2.40	-	-	-	-	2.200
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	921	2.52	-	-	-	-	2.156
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	959	2.63	-	-	-	-	2.182
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,037	2.84	51.500000	1:09:22 PM	2.3500	2.3503	2.311
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,063	2.91	214.565000	1:25:45 PM	2.1850	2.1850	2.191
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,106	3.03	-	-	-	-	2.272
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,247	3.41	100.000000	10:27:38 AM	2.3000	2.3000	2.307
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,286	3.52	-	-	-	-	2.476
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,330	3.64	-	-	-	-	2.393
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,393	3.81	-	-	-	-	2.427
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,408	3.86	10.000000	1:58:35 PM	2.7000	2.7000	2.557
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,466	4.01	-	-	-	-	2.441
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,491	4.08	-	-	-	-	2.479
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,643	4.50	5.000000	1:18:53 PM	2.6200	2.6128	2.581
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,645	4.50	-	-	-	-	2.553
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,765	4.83	110.350000	1:52:15 PM	2.6785	2.6782	2.675
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,793	4.91	2.200000	11:10:21 AM	2.6000	2.6091	2.627
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,834	5.02	-	-	-	-	2.642
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,874	5.13	-	-	-	-	2.656
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,925	5.27	-	-	-	-	2.679
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,951	5.34	1.000000	10:31:15 AM	2.6950	2.6950	2.706
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,169	5.94	15.000000	10:06:23 AM	2.9000	2.9400	2.828
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,199	6.02	-	-	-	-	2.770
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,247	6.15	-	-	-	-	2.898
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,331	6.38	-	-	-	-	2.788
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,395	6.56	-	-	-	-	2.804
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,520	6.90	-	-	-	-	2.917
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,718	7.44	-	-	-	-	2.858
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,975	8.15	-	-	-	-	2.886
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,012	8.25	65.000000	11:44:21 AM	2.7800	2.7758	2.774
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,514	9.62	-	-	-	-	2.963
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,557	9.74	-	-	-	-	2.877
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,576	9.79	-	-	-	-	2.919
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,758	10.29	-	-	-	-	2.946

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,932	10.77	624.500000	1:35:58 PM	2.8775	2.8565	2.840
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,010	10.98	-	-	-	-	3.001
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,130	11.31	-	-	-	-	3.076
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,158	11.38	-	-	-	-	3.175
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,368	11.96	22.000000	10:02:52 AM	3.1483	3.1483	3.102
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,431	12.13	-	-	-	-	3.280
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,543	12.44	5.200000	11:31:13 AM	3.5500	3.5596	3.243
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,137	14.06	-	-	-	-	3.402
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,466	14.97	-	-	-	-	3.536
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,543	15.18	6.500000	11:32:24 AM	4.0000	4.0000	3.641
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,831	15.96	-	-	-	-	3.681
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,062	16.60	-	-	-	-	3.799
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,152	16.84	-	-	-	-	3.790
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,221	17.03	17.000000	11:33:57 AM	3.9500	3.7755	3.842
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,342	17.36	-	-	-	-	3.850
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,678	18.28	6.200000	11:48:27 AM	3.9000	3.9000	3.911
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,272	19.91	3.000000	11:32:58 AM	3.9750	3.9750	3.932