

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 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	7	0.02	-	-	-	-	1.036
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	14	0.04	-	-	-	-	1.024
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	21	0.06	0.525000	10:02:55 AM	1.0300	1.0300	1.024
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	21	0.06	4.505000	11:57:52 AM	0.8000	0.8000	1.125
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	28	0.08	25.240000	11:39:28 AM	1.0300	1.0911	1.024
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	35	0.10	-	-	-	-	1.032
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	42	0.12	2.650000	10:49:08 AM	1.0800	1.0825	1.045
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	49	0.13	1.000000	11:43:04 AM	1.1000	1.1000	1.058
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	56	0.15	4.000000	11:52:16 AM	1.3450	1.3450	0.740
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	56	0.15	-	-	-	-	1.067
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	63	0.17	9.130000	11:47:27 AM	1.0500	1.1242	1.077
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	69	0.19	276.854000	1:45:27 PM	1.0600	1.0705	1.083
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	77	0.21	1258.276200	11:42:03 AM	1.1000	1.0990	1.100
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	84	0.23	542.692000	1:37:23 PM	1.0900	1.0901	1.088
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	91	0.25	1902.866000	1:54:47 PM	1.0900	1.0819	1.087
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	96	0.26	4.500000	11:51:20 AM	1.4900	1.5022	1.374
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	98	0.27	60.165000	1:06:36 PM	1.1150	1.1332	1.135
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	105	0.29	15.760000	11:26:28 AM	1.2000	1.2000	1.219
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	112	0.31	15.614800	11:20:02 AM	1.1250	1.1250	1.230
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	119	0.33	202.500000	1:20:30 PM	1.2500	1.1167	1.115
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	126	0.35	11.500000	10:36:12 AM	1.1750	1.1630	1.387
RPG B 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	133	0.36	0.100000	10:12:39 AM	1.6000	1.6000	1.319
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	133	0.36	-	-	-	-	1.384
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	140	0.38	23.425600	11:51:23 AM	1.4000	1.4000	1.383
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	147	0.40	54.000000	1:20:01 PM	1.4000	1.4106	1.415
RPG B 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	150	0.41	46.000000	1:19:08 PM	1.6400	1.6446	1.484
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	154	0.42	2.269000	10:57:09 AM	1.6000	1.5693	1.564
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	161	0.44	-	-	-	-	1.587
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	168	0.46	233.480700	11:36:15 AM	1.5750	1.5775	1.583
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	175	0.48	15.138000	1:11:00 PM	1.5900	1.5807	1.587
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	182	0.50	1885.439090	1:57:02 PM	1.5900	1.5882	1.585
RPG B 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	189	0.52	-	-	-	-	1.476
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	189	0.52	39.751000	1:06:40 PM	1.6000	1.6000	1.603
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	196	0.54	66.219000	1:30:14 PM	1.6300	1.6321	1.646
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	203	0.56	1.015000	11:07:19 AM	1.6350	1.6350	1.609

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RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	210	0.58	-	-	-	-	1.675
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	217	0.59	-	-	-	-	1.666
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	224	0.61	-	-	-	-	1.653
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	231	0.63	0.300000	10:51:29 AM	1.7100	1.7100	1.693
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	235	0.64	7.000000	1:54:05 PM	1.7750	1.7573	1.840
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	238	0.65	-	-	-	-	1.673
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	245	0.67	-	-	-	-	1.678
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	252	0.69	-	-	-	-	1.725
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	259	0.71	0.400000	10:51:25 AM	1.7500	1.7500	1.710
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	266	0.73	-	-	-	-	1.704
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	273	0.75	2.683500	11:24:46 AM	1.7000	1.7000	1.720
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	280	0.77	-	-	-	-	1.721
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	287	0.79	-	-	-	-	1.728
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	294	0.81	-	-	-	-	1.735
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	301	0.82	-	-	-	-	1.736
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	308	0.84	-	-	-	-	1.757
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	315	0.86	-	-	-	-	1.760
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	322	0.88	-	-	-	-	1.764
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	336	0.92	1.700000	11:08:33 AM	1.7800	1.7800	1.790
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	343	0.94	-	-	-	-	1.790
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	350	0.96	9.864000	11:05:00 AM	1.7850	1.7850	1.786
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	357	0.98	1.507000	1:58:23 PM	1.7900	1.7867	1.779
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	364	1.00	6.850000	11:58:36 AM	1.8300	1.8534	1.693
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	364	1.00	1554.512163	1:57:44 PM	1.7900	1.7886	1.789
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	399	1.09	0.400000	10:12:43 AM	1.9500	1.9500	1.751
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	455	1.25	-	-	-	-	1.843
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	462	1.27	1281.000000	9:58:50 AM	1.9900	1.9900	1.986
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	509	1.39	-	-	-	-	1.829
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	621	1.70	35.300000	11:37:21 AM	1.9650	1.9501	1.917
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	650	1.78	-	-	-	-	1.962
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	692	1.90	-	-	-	-	2.001
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	726	1.99	-	-	-	-	2.033
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	774	2.12	72.039000	1:33:05 PM	2.0750	2.0619	2.078
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	776	2.13	3.000000	10:00:30 AM	2.1250	2.1250	2.071
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	843	2.31	40.500000	11:51:09 AM	2.1000	2.1017	2.085

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	852	2.33	-	-	-	-	2.130
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	868	2.38	-	-	-	-	2.180
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	912	2.50	2.000000	10:04:16 AM	2.1500	2.1500	2.200
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	950	2.60	-	-	-	-	2.205
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,028	2.82	12.666000	1:48:02 PM	2.4000	2.4000	2.330
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,054	2.89	313.615000	1:21:02 PM	2.1900	2.1885	2.190
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,097	3.00	-	-	-	-	2.317
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,238	3.39	241.000000	1:50:49 PM	2.3500	2.3749	2.360
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,277	3.50	-	-	-	-	2.384
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,321	3.62	-	-	-	-	2.456
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,384	3.79	-	-	-	-	2.495
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,399	3.83	-	-	-	-	2.640
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,457	3.99	-	-	-	-	2.529
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,482	4.06	-	-	-	-	2.552
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,634	4.47	0.500000	1:03:41 PM	2.7000	2.7000	2.644
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,636	4.48	-	-	-	-	2.620
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,756	4.81	4304.035000	1:56:38 PM	2.7000	2.6885	2.700
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,784	4.88	106.500000	1:44:26 PM	2.7750	2.7693	2.782
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,825	5.00	-	-	-	-	2.752
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,865	5.11	-	-	-	-	2.714
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,916	5.25	-	-	-	-	2.729
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,942	5.32	210.000000	1:22:51 PM	2.8000	2.7867	2.788
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,160	5.91	4.500000	1:59:08 PM	2.9250	2.9694	2.817
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,190	6.00	5.000000	9:39:23 AM	2.9500	2.9500	2.797
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,238	6.13	-	-	-	-	2.884
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,322	6.36	73.100000	11:03:06 AM	3.2000	3.2000	2.814
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,386	6.53	-	-	-	-	2.825
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,511	6.88	-	-	-	-	2.880
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,709	7.42	44.200000	1:50:11 PM	2.8250	2.8997	2.867
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,966	8.12	-	-	-	-	2.890
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,003	8.22	91.900000	1:49:05 PM	2.8650	2.8144	2.802
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,505	9.60	-	-	-	-	2.990
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,548	9.71	-	-	-	-	2.869
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,567	9.77	-	-	-	-	2.926
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,749	10.26	-	-	-	-	2.949

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,923	10.74	-	-	-	-	2.896
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,001	10.95	-	-	-	-	2.994
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,121	11.28	1.000000	9:42:53 AM	3.4000	3.4000	3.084
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,149	11.36	1.000000	10:53:52 AM	3.5000	3.5000	3.139
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,359	11.93	-	-	-	-	3.117
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,422	12.11	-	-	-	-	3.206
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,534	12.41	12.530000	1:54:33 PM	3.6750	3.6571	3.220
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,128	14.04	-	-	-	-	3.450
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,457	14.94	-	-	-	-	3.590
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,534	15.15	-	-	-	-	3.659
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,822	15.94	-	-	-	-	3.745
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,053	16.57	200.000000	10:24:19 AM	3.8300	3.8300	3.830
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,143	16.82	-	-	-	-	3.857
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,212	17.01	153.000000	1:52:03 PM	3.8900	3.8854	3.888
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,333	17.34	5.000000	10:21:06 AM	3.9200	3.9200	3.893
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,669	18.26	50.000000	11:48:20 AM	3.9500	3.9825	3.950
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,263	19.89	53.700000	1:53:19 PM	3.9000	3.9766	3.923