

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	6	0.02	-	-	-	-	1.058
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	13	0.04	0.600000	10:52:43 AM	1.0500	1.0500	1.053
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	20	0.06	-	-	-	-	1.059
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	27	0.07	-	-	-	-	1.136
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	34	0.09	-	-	-	-	1.062
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	41	0.11	-	-	-	-	1.067
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	41	0.11	-	-	-	-	1.063
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	48	0.13	10.300000	11:17:26 AM	0.9000	0.9000	1.079
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	55	0.15	-	-	-	-	1.090
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	62	0.17	3.040000	10:23:08 AM	1.0850	1.0850	1.101
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	69	0.19	-	-	-	-	1.112
RPG5 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	76	0.21	-	-	-	-	1.533
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	76	0.21	0.881000	11:08:18 AM	1.0000	1.0000	1.080
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	83	0.23	-	-	-	-	1.127
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	89	0.24	1412.710000	1:47:54 PM	1.0900	1.0963	1.093
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	97	0.27	74.508000	11:54:22 AM	1.1175	1.1162	1.157
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	104	0.29	30.510000	11:52:11 AM	1.1500	1.1502	1.238
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	111	0.30	2.004000	11:07:16 AM	1.1650	1.1650	1.190
RPG5 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	116	0.32	-	-	-	-	1.466
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	118	0.32	22.251000	1:28:33 PM	1.2000	1.1942	1.246
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	125	0.34	154.290000	11:33:54 AM	1.3000	1.3000	1.300
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	132	0.36	1.500000	10:40:50 AM	1.3000	1.3000	1.298
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	139	0.38	4.400000	11:48:37 AM	1.2500	1.2966	1.288
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	146	0.40	-	-	-	-	1.451
RPG5 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	153	0.42	3.000000	11:53:09 AM	1.6300	1.6300	1.611
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	153	0.42	1.004000	10:07:01 AM	1.4500	1.4500	1.583
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	160	0.44	7.700000	1:22:21 PM	1.5000	1.5000	1.516
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	167	0.46	32.760000	10:30:58 AM	1.5750	1.5750	1.590
RPG5 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	170	0.47	-	-	-	-	1.603
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	174	0.48	536.594000	1:51:58 PM	1.5850	1.5850	1.587
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	181	0.50	4.110000	10:47:11 AM	1.5850	1.5848	1.590
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	188	0.52	-	-	-	-	1.599
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	195	0.53	-	-	-	-	1.638
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	202	0.55	429.741000	1:26:43 PM	1.4850	1.6342	1.630
RPG5 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	209	0.57	-	-	-	-	1.663

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RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	209	0.57	100.000000	10:27:16 AM	1.6300	1.6300	1.683
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	216	0.59	-	-	-	-	1.686
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	223	0.61	-	-	-	-	1.681
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	230	0.63	-	-	-	-	1.686
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	237	0.65	-	-	-	-	1.750
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	244	0.67	50.000000	11:16:07 AM	1.7250	1.7250	1.725
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	251	0.69	1.009000	11:51:40 AM	1.7000	1.7000	1.700
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	255	0.70	4.000000	10:23:24 AM	1.7250	1.7250	1.839
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	258	0.71	-	-	-	-	1.749
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	265	0.73	-	-	-	-	1.771
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	272	0.75	-	-	-	-	1.775
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	279	0.76	-	-	-	-	1.786
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	286	0.78	-	-	-	-	1.801
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	293	0.80	200.600000	1:18:03 PM	1.7400	1.7677	1.799
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	300	0.82	-	-	-	-	1.801
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	307	0.84	-	-	-	-	1.808
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	314	0.86	-	-	-	-	1.812
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	321	0.88	3.505000	11:53:56 AM	1.7500	1.7924	1.825
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	328	0.90	-	-	-	-	1.764
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	335	0.92	-	-	-	-	1.827
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	342	0.94	-	-	-	-	1.835
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	356	0.98	19.146000	1:41:58 PM	1.8000	1.8072	1.813
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	363	0.99	117.891000	1:49:33 PM	1.8050	1.8084	1.864
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	384	1.05	3.000000	11:31:03 AM	1.7500	1.7500	1.828
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	419	1.15	55.000000	1:09:55 PM	1.9913	1.9913	1.991
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	475	1.30	-	-	-	-	1.845
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	482	1.32	62.500000	1:48:14 PM	1.9000	1.8990	1.900
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	529	1.45	-	-	-	-	1.943
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	641	1.76	1029.220000	1:26:27 PM	2.0150	2.0401	2.017
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	670	1.83	-	-	-	-	2.054
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	712	1.95	-	-	-	-	2.087
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	746	2.04	-	-	-	-	2.112
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	794	2.17	1034.750000	1:59:08 PM	2.0500	2.0804	2.067
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	796	2.18	-	-	-	-	2.139
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	863	2.36	142.400400	1:57:21 PM	2.1250	2.1045	2.111

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	872	2.39	-	-	-	-	2.196
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	888	2.43	-	-	-	-	2.263
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	932	2.55	93.700000	9:52:12 AM	2.2200	2.2200	2.240
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	970	2.66	-	-	-	-	2.261
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,048	2.87	9.800000	1:26:47 PM	2.5750	2.4911	2.419
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,074	2.94	1702.000000	1:54:24 PM	2.2200	2.2240	2.222
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,117	3.06	-	-	-	-	2.355
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,258	3.44	67.080000	1:08:05 PM	2.2550	2.2587	2.293
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,297	3.55	-	-	-	-	2.749
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,341	3.67	-	-	-	-	2.473
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,404	3.84	-	-	-	-	2.506
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,419	3.89	17.000000	10:23:43 AM	2.5500	2.5500	2.758
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,477	4.04	-	-	-	-	2.466
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,502	4.11	-	-	-	-	2.553
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,654	4.53	5.500000	10:04:49 AM	2.6500	2.6500	2.703
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,656	4.53	-	-	-	-	2.616
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,776	4.86	8755.506000	1:57:25 PM	2.6350	2.6587	2.639
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,804	4.94	3.370000	10:52:07 AM	2.7300	2.7300	2.756
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,845	5.05	-	-	-	-	2.690
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,885	5.16	-	-	-	-	2.701
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,936	5.30	-	-	-	-	2.734
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,962	5.37	5910.180000	1:56:08 PM	2.7000	2.7365	2.726
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,180	5.97	260.915000	1:54:33 PM	3.0000	2.8523	2.850
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,210	6.05	1.000000	10:13:22 AM	3.2000	3.2000	2.804
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,258	6.18	-	-	-	-	2.831
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,342	6.41	3.000000	1:40:42 PM	3.1000	3.1000	2.809
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,406	6.59	12.000000	1:51:32 PM	2.8500	3.3917	2.832
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,531	6.93	43.000000	11:40:31 AM	3.3500	3.3500	3.050
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,729	7.47	106.980000	10:55:15 AM	2.8500	2.8500	2.850
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,986	8.18	14.340000	11:41:31 AM	3.3250	3.3250	2.945
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,023	8.28	1460.000000	1:59:56 PM	2.7750	2.8015	2.777
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,525	9.65	-	-	-	-	3.060
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,568	9.77	295.700000	1:58:08 PM	2.7900	2.7779	2.763
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,587	9.82	-	-	-	-	2.906
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,769	10.32	-	-	-	-	2.916

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,943	10.80	588.100000	1:56:48 PM	2.8700	2.8858	2.886
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,021	11.01	-	-	-	-	2.962
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,141	11.34	-	-	-	-	2.972
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,169	11.41	-	-	-	-	3.351
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,379	11.99	-	-	-	-	3.045
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,442	12.16	1.000000	11:42:37 AM	4.0000	4.0000	3.531
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,554	12.47	66.555000	11:57:17 AM	3.6700	3.6264	3.342
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,148	14.09	0.800000	-	-	-	3.367
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,477	15.00	1.000000	11:43:15 AM	4.5000	4.5000	3.513
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,554	15.21	-	-	-	-	3.753
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,842	16.00	-	-	-	-	3.653
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,073	16.63	-	-	-	-	3.844
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,163	16.87	-	-	-	-	3.754
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,232	17.06	19.097000	11:58:03 AM	3.9500	3.9414	3.862
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,353	17.39	-	-	-	-	3.810
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,689	18.31	2.470000	9:34:46 AM	3.8750	3.8750	3.824
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,283	19.94	5.852000	1:08:28 PM	3.9500	3.8996	3.877