

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 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	7	0.02	-	-	-	-	0.982
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	14	0.04	0.500000	1:08:37 PM	1.0500	1.0500	0.982
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	21	0.06	0.750000	10:18:29 AM	1.0500	1.0500	0.982
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	28	0.08	0.523900	11:56:41 AM	0.7000	0.7000	0.982
RPG5 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	35	0.10	-	-	-	-	1.359
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	35	0.10	1.000000	10:30:50 AM	1.0250	1.0250	0.991
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	42	0.12	5.000000	10:58:30 AM	1.0000	1.0000	1.035
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	48	0.13	1.011000	1:48:57 PM	0.8000	0.9980	1.021
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	56	0.15	12.052300	10:30:54 AM	0.9000	0.9331	1.023
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	63	0.17	2.000000	10:13:11 AM	0.9000	0.9000	1.019
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	70	0.19	107.666000	11:48:40 AM	1.0000	1.0000	1.029
RPG5 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	75	0.21	-	-	-	-	1.434
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	77	0.21	141.808000	1:28:31 PM	1.0100	1.1021	1.140
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	84	0.23	520.432400	11:57:19 AM	1.0000	1.0265	1.036
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	91	0.25	4375.732000	1:58:18 PM	1.0205	1.0184	1.021
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	98	0.27	7.700000	11:54:28 AM	1.1000	1.0250	1.103
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	105	0.29	-	-	-	-	1.167
RPG5 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	112	0.31	-	-	-	-	1.572
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	112	0.31	-	-	-	-	1.195
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	119	0.33	15.020000	11:50:19 AM	1.1000	1.0917	1.226
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	126	0.35	17.120000	11:59:56 AM	1.0350	1.0650	1.310
RPG5 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	129	0.35	1589.700000	1:13:34 PM	1.5050	1.5140	1.515
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	133	0.36	0.500000	1:39:48 PM	1.1500	1.1500	1.292
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	140	0.38	-	-	-	-	1.400
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	147	0.40	-	-	-	-	1.444
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	154	0.42	0.200000	10:37:28 AM	1.2500	1.2500	1.481
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	161	0.44	2.008000	10:30:06 AM	1.3000	1.3000	1.378
RPG5 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	168	0.46	-	-	-	-	1.625
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	168	0.46	1.000000	10:14:15 AM	1.4250	1.4250	1.497
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	175	0.48	257.794000	1:24:46 PM	1.4500	1.4498	1.455
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	182	0.50	818.026000	1:59:27 PM	1.4450	1.4340	1.428
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	189	0.52	110.000000	11:10:30 AM	1.5000	1.5000	1.500
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	196	0.54	-	-	-	-	1.552
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	203	0.56	-	-	-	-	1.515
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	210	0.58	-	-	-	-	1.630

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RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	214	0.59	21.200000	1:57:41 PM	1.6250	1.6444	1.675
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	217	0.59	-	-	-	-	1.539
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	224	0.61	2.000000	10:10:33 AM	1.5500	1.5500	1.575
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	231	0.63	1.505000	11:26:59 AM	1.5500	1.5500	1.595
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	238	0.65	-	-	-	-	1.584
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	245	0.67	-	-	-	-	1.594
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	252	0.69	-	-	-	-	1.607
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	259	0.71	2.000000	10:14:16 AM	1.6000	1.6000	1.622
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	266	0.73	-	-	-	-	1.665
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	273	0.75	-	-	-	-	1.669
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	280	0.77	3.030000	1:39:21 PM	1.7300	1.7300	1.706
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	287	0.79	-	-	-	-	1.667
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	294	0.81	-	-	-	-	1.680
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	301	0.82	5.053750	9:56:48 AM	1.7200	1.7200	1.690
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	315	0.86	150.000000	-	-	-	1.740
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	322	0.88	80.000000	-	-	-	1.740
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	329	0.90	0.500000	1:52:22 PM	1.7600	1.7600	1.685
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	336	0.92	-	-	-	-	1.754
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	343	0.94	-	-	-	-	1.769
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	343	0.94	15.908000	1:07:58 PM	1.7000	1.7000	1.744
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	350	0.96	2.620000	9:35:19 AM	1.7250	1.7250	1.750
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	357	0.98	315.845000	10:49:13 AM	1.7500	1.7445	1.742
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	364	1.00	558.772000	1:59:52 PM	1.7355	1.7354	1.756
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	378	1.04	-	-	-	-	1.810
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	434	1.19	11.500000	1:52:41 PM	1.9000	1.8817	1.857
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	441	1.21	340.380000	1:37:58 PM	1.8400	1.8417	1.838
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	488	1.34	-	-	-	-	1.877
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	600	1.64	17.500000	11:58:13 AM	1.9400	1.9411	1.903
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	629	1.72	-	-	-	-	1.973
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	671	1.84	-	-	-	-	2.012
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	705	1.93	-	-	-	-	2.037
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	753	2.06	410.200000	1:13:53 PM	2.0250	2.0511	2.072
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	755	2.07	-	-	-	-	2.073
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	822	2.25	780.100000	1:27:10 PM	2.0750	2.0795	2.082
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	831	2.28	-	-	-	-	2.127

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	847	2.32	4.500000	10:26:11 AM	2.1500	2.1500	2.160
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	891	2.44	10.900000	1:41:22 PM	2.1900	2.1900	2.180
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	929	2.54	-	-	-	-	2.196
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,007	2.76	56.850000	11:22:39 AM	2.4000	2.3978	2.399
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,033	2.83	1006.192000	1:49:01 PM	2.2100	2.2082	2.214
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,076	2.95	-	-	-	-	2.299
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,217	3.33	9.850000	1:43:54 PM	2.2200	2.3855	2.309
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,256	3.44	-	-	-	-	2.410
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,300	3.56	-	-	-	-	2.444
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,363	3.73	-	-	-	-	2.485
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,378	3.77	6.000000	1:24:20 PM	2.6250	2.6021	2.642
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,436	3.93	6.000000	-	-	-	2.453
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,461	4.00	-	-	-	-	2.495
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,613	4.42	23.000000	1:21:15 PM	2.5750	2.6043	2.562
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,615	4.42	-	-	-	-	2.626
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,735	4.75	3471.500000	1:59:58 PM	2.7700	2.7357	2.767
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,763	4.83	2641.060000	1:55:31 PM	2.8600	2.8407	2.841
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,804	4.94	-	-	-	-	2.727
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,844	5.05	-	-	-	-	2.739
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,895	5.19	-	-	-	-	2.757
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,921	5.26	480.090000	1:46:19 PM	2.8700	2.8496	2.860
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,139	5.86	145.500000	1:31:04 PM	2.9700	2.9707	2.965
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,169	5.94	5.000000	1:44:22 PM	3.1000	3.1000	2.850
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,217	6.07	-	-	-	-	2.873
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,301	6.30	-	-	-	-	2.883
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,365	6.48	80.000000	10:24:56 AM	2.9500	2.9198	2.905
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,490	6.82	-	-	-	-	2.932
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,688	7.36	20.025000	10:06:03 AM	2.9500	2.9500	2.954
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,945	8.06	-	-	-	-	2.995
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,982	8.16	559.770000	1:49:34 PM	2.9500	2.9270	2.929
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,484	9.54	-	-	-	-	3.023
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,527	9.66	-	-	-	-	3.003
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,546	9.71	-	-	-	-	3.023
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,728	10.21	-	-	-	-	3.032
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,902	10.68	283.420000	1:43:15 PM	3.0275	3.0119	3.020

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,980	10.90	-	-	-	-	3.051
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,100	11.23	-	-	-	-	3.089
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,128	11.30	-	-	-	-	3.113
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,338	11.88	-	-	-	-	3.164
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,401	12.05	-	-	-	-	3.195
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,513	12.36	28.770000	10:49:27 AM	3.6000	3.6093	3.547
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,107	13.98	-	-	-	-	3.506
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,436	14.88	-	-	-	-	3.646
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,513	15.09	-	-	-	-	3.877
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,801	15.88	-	-	-	-	3.785
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,032	16.52	-	-	-	-	3.866
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,122	16.76	1.100000	1:05:13 PM	3.8500	3.9091	3.901
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,191	16.95	170.520000	11:12:45 AM	4.1000	3.9888	3.997
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,312	17.28	50.000000	10:08:54 AM	3.9940	3.9940	3.944
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,648	18.20	67.500000	11:47:44 AM	3.9975	3.9559	3.963
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,242	19.83	600.000000	1:02:29 PM	3.9850	3.9850	3.985