

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPG5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	2	0.01	-	-	-	-	-
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	2	0.01	-	-	-	-	-
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	9	0.03	22.300000	2:04:48 PM	1.0550	1.0526	0.982
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	15	0.04	-	-	-	-	0.983
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	23	0.06	1.000000	9:34:50 AM	0.8000	0.8000	1.096
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	30	0.08	-	-	-	-	1.015
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	37	0.10	1.102700	10:07:31 AM	0.9000	0.9000	1.015
RPG5 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	42	0.12	9.000000	3:01:17 PM	1.2750	1.3306	1.145
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	44	0.12	-	-	-	-	1.001
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	51	0.14	6.000000	2:46:53 PM	0.9500	0.9500	0.997
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	58	0.16	16.611000	11:17:36 AM	1.0150	1.0155	1.017
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	65	0.18	118.854000	3:03:15 PM	1.0175	1.0199	1.017
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	72	0.20	2.700000	10:25:52 AM	1.0175	1.0156	1.019
RPG5 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	79	0.22	81.593000	3:02:50 PM	1.2750	1.2750	1.198
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	79	0.22	11.509000	3:00:17 PM	1.0500	1.0522	1.017
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	86	0.24	398.786800	3:04:07 PM	1.0275	1.0269	1.027
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	93	0.26	84.874000	11:44:44 AM	1.0275	1.0275	1.028
RPG5 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	96	0.26	305.761670	3:31:12 PM	1.4000	1.3924	1.361
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	100	0.27	-	-	-	-	1.152
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	107	0.29	152.900000	2:29:43 PM	1.0750	1.1005	1.101
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	114	0.31	1.000000	10:55:46 AM	1.3950	1.3950	1.249
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	121	0.33	3.070000	3:10:45 PM	1.3250	1.3478	1.255
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	128	0.35	-	-	-	-	1.325
RPG5 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	135	0.37	-	-	-	-	1.277
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	135	0.37	56.000000	11:43:45 AM	1.3200	1.3278	1.390
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	142	0.39	1503.505000	3:14:53 PM	1.3850	1.3952	1.393
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	149	0.41	1336.290000	3:26:05 PM	1.4050	1.3990	1.400
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	156	0.43	-	-	-	-	1.399
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	163	0.45	-	-	-	-	1.393
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	170	0.47	560.660000	2:47:51 PM	1.4050	1.3991	1.395
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	177	0.49	1271.180000	3:44:13 PM	1.3905	1.3981	1.396
RPG5 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	181	0.50	283.860000	3:30:18 PM	1.6000	1.5241	1.544
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	184	0.50	425.105000	2:44:03 PM	1.3950	1.3920	1.392
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	191	0.52	35.300000	2:16:31 PM	1.5000	1.5000	1.458

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RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	198	0.54	-	-	-	-	1.607
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	205	0.56	-	-	-	-	1.471
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	212	0.58	0.508000	10:07:31 AM	1.5000	1.5000	1.482
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	219	0.60	-	-	-	-	1.505
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	226	0.62	-	-	-	-	1.504
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	233	0.64	-	-	-	-	1.516
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	240	0.66	-	-	-	-	1.526
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	247	0.68	30.000000	2:29:37 PM	1.5250	1.5250	1.557
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	254	0.70	-	-	-	-	1.525
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	261	0.72	-	-	-	-	1.558
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	268	0.73	-	-	-	-	1.569
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	282	0.77	199.765000	2:44:30 PM	1.6000	1.5964	1.598
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	289	0.79	144.350000	2:45:02 PM	1.6000	1.6000	1.600
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	296	0.81	1.010000	10:42:35 AM	1.6000	1.6000	1.600
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	303	0.83	-	-	-	-	1.629
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	310	0.85	-	-	-	-	1.469
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	310	0.85	4.500000	11:15:55 AM	1.6500	1.6500	1.635
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	317	0.87	-	-	-	-	1.647
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	324	0.89	2.000000	10:47:12 AM	1.6850	1.6850	1.700
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	331	0.91	82.370000	2:54:02 PM	1.6975	1.6972	1.701
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	338	0.93	7.082000	10:58:09 AM	1.6950	1.6950	1.692
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	345	0.95	8.000000	2:04:27 PM	1.6800	1.6800	1.562
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	345	0.95	46.939000	2:18:18 PM	1.6875	1.6921	1.694
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	352	0.96	249.790000	3:44:12 PM	1.6900	1.6901	1.696
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	358	0.98	135.987000	3:54:08 PM	1.6900	1.6861	1.680
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	401	1.10	5.000000	11:05:37 AM	1.7800	1.7730	1.637
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	408	1.12	6.600000	3:32:35 PM	1.7400	1.7400	1.684
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	455	1.25	20.000000	11:48:21 AM	1.6900	1.6900	1.694
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	567	1.55	363.000000	11:52:56 AM	1.7750	1.7536	1.760
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	596	1.63	-	-	-	-	1.818
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	638	1.75	-	-	-	-	1.856
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	672	1.84	-	-	-	-	1.886
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	720	1.97	20.100000	2:39:57 PM	1.9000	1.9004	1.890
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	722	1.98	5.000000	3:03:56 PM	1.9800	1.9800	1.984

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	789	2.16	1610.578000	3:57:16 PM	1.9485	1.9358	1.943
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	798	2.19	-	-	-	-	1.985
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	814	2.23	20.000000	11:21:39 AM	2.0500	2.0500	2.056
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	858	2.35	-	-	-	-	2.096
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	896	2.45	-	-	-	-	2.055
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	974	2.67	191.005000	3:29:20 PM	2.2900	2.1832	2.176
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,000	2.74	3053.490000	3:49:09 PM	2.0410	2.0444	2.044
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,043	2.86	-	-	-	-	2.159
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,184	3.24	792.500000	3:31:35 PM	2.1200	2.1389	2.143
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,223	3.35	1.500000	9:34:19 AM	2.2750	2.2750	2.392
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,267	3.47	-	-	-	-	2.295
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,330	3.64	-	-	-	-	2.332
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,345	3.68	-	-	-	-	2.403
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,403	3.84	240.500000	3:43:16 PM	2.2050	2.2042	2.217
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,428	3.91	-	-	-	-	2.387
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,580	4.33	2.300000	3:04:22 PM	2.4700	2.4700	2.502
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,582	4.33	-	-	-	-	2.465
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,702	4.66	6114.530000	3:54:51 PM	2.5900	2.5909	2.590
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,730	4.74	2584.323000	3:38:36 PM	2.5900	2.5991	2.602
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,771	4.85	-	-	-	-	2.554
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,811	4.96	-	-	-	-	2.572
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,862	5.10	-	-	-	-	2.593
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,888	5.17	425.800000	3:54:48 PM	2.6150	2.6143	2.623
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,106	5.77	20.000000	10:13:24 AM	2.8500	2.8500	2.697
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,136	5.85	23.500000	2:46:47 PM	2.8250	2.8234	2.715
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,184	5.98	-	-	-	-	2.712
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,268	6.21	159.000000	2:57:44 PM	2.8500	2.7960	2.796
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,332	6.39	-	-	-	-	2.858
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,457	6.73	-	-	-	-	2.789
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,655	7.27	3.000000	3:06:41 PM	2.9500	2.9500	2.890
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,912	7.97	-	-	-	-	2.872
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,949	8.07	452.100000	3:44:48 PM	2.8000	2.8110	2.806
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,451	9.45	-	-	-	-	2.963
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,494	9.57	4.010000	3:09:31 PM	2.8800	2.8002	2.850

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RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,513	9.62	-	-	-	-	2.971
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,695	10.12	-	-	-	-	3.000
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,869	10.59	116.295312	3:03:58 PM	3.1000	3.0219	3.036
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,947	10.81	-	-	-	-	3.060
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,067	11.14	-	-	-	-	3.097
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,095	11.21	1.000000	3:04:11 PM	3.2500	3.2500	3.153
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,305	11.79	-	-	-	-	3.189
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,368	11.96	-	-	-	-	3.213
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,480	12.27	40.000000	9:48:50 AM	3.5000	3.5000	3.450
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,074	13.89	-	-	-	-	3.501
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,403	14.79	-	-	-	-	3.622
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,480	15.00	-	-	-	-	3.837
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,768	15.79	-	-	-	-	3.751
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,999	16.42	-	-	-	-	3.855
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,089	16.67	-	-	-	-	3.853
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,158	16.86	4.000000	2:23:59 PM	4.0000	4.0000	3.887
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,279	17.19	-	-	-	-	3.893
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,615	18.11	0.920000	11:26:56 AM	4.0000	4.0000	3.898
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,209	19.74	-	-	-	-	3.955