

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 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	6	0.02	25.000000	9:34:23 AM	1.0150	1.0150	0.996
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	12	0.03	14.002000	9:50:58 AM	1.0000	0.9721	0.997
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	20	0.06	151.000000	11:15:50 AM	1.0150	1.0233	1.049
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	27	0.07	-	-	-	-	1.021
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	34	0.09	159.960000	2:10:33 PM	1.0150	1.0334	1.049
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	39	0.11	4.000000	11:40:45 AM	1.3000	1.3000	1.098
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	41	0.11	516.140000	2:07:32 PM	1.0300	0.9941	1.020
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	48	0.13	14.100000	3:20:38 PM	0.9900	0.9816	1.015
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	55	0.15	31.870000	9:33:28 AM	1.0300	1.0300	1.018
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	62	0.17	10.888000	3:07:39 PM	1.0100	1.0162	1.020
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	69	0.19	32.296000	11:13:56 AM	1.0200	1.0199	1.020
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	76	0.21	8.600000	3:24:50 PM	1.0500	1.0791	0.956
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	76	0.21	27.410000	11:50:31 AM	1.0300	1.0268	1.016
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	83	0.23	196.905000	2:50:30 PM	1.0300	1.0349	1.031
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	90	0.25	150.379000	3:51:27 PM	1.0340	1.0322	1.027
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	93	0.26	665.160000	2:37:13 PM	1.3625	1.3991	1.363
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	97	0.27	-	-	-	-	1.161
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	104	0.29	-	-	-	-	1.101
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	111	0.30	-	-	-	-	1.395
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	118	0.32	0.800000	3:34:28 PM	1.2000	1.2000	1.251
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	125	0.34	20.500000	3:11:36 PM	1.2500	1.2963	1.325
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	132	0.36	110.000000	3:27:51 PM	1.3250	1.3250	1.301
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	132	0.36	4.807000	11:23:40 AM	1.3500	1.3544	1.362
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	139	0.38	2167.450000	3:11:53 PM	1.3900	1.3540	1.392
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	146	0.40	38.060000	2:32:55 PM	1.3900	1.4084	1.413
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	153	0.42	5.000000	10:59:50 AM	1.3900	1.3900	1.399
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	160	0.44	-	-	-	-	1.395
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	167	0.46	4.177000	2:31:14 PM	1.3900	1.3948	1.395
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	174	0.48	-	-	-	-	1.397
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	178	0.49	6.850000	2:38:01 PM	1.5250	1.5345	1.492
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	181	0.50	216.201000	3:49:36 PM	1.3935	1.3937	1.394
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	188	0.52	16.600000	2:30:10 PM	1.4000	1.4000	1.450
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	195	0.53	-	-	-	-	1.565
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	202	0.55	-	-	-	-	1.468

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RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	209	0.57	-	-	-	-	1.480
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	216	0.59	500.000000	10:26:35 AM	1.5000	1.5000	1.505
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	223	0.61	-	-	-	-	1.503
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	230	0.63	-	-	-	-	1.516
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	237	0.65	-	-	-	-	1.528
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	244	0.67	-	-	-	-	1.557
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	251	0.69	-	-	-	-	1.526
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	258	0.71	-	-	-	-	1.563
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	265	0.73	-	-	-	-	1.575
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	279	0.76	-	-	-	-	1.598
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	286	0.78	-	-	-	-	1.600
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	293	0.80	1.095000	2:33:59 PM	1.6000	1.6074	1.600
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	300	0.82	-	-	-	-	1.680
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	307	0.84	1.000000	2:25:56 PM	1.6150	1.6150	1.458
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	307	0.84	287.952000	10:27:44 AM	1.6500	1.6500	1.646
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	314	0.86	-	-	-	-	1.648
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	321	0.88	380.673000	3:29:15 PM	1.6900	1.6800	1.690
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	328	0.90	829.382000	3:38:40 PM	1.6700	1.6828	1.696
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	335	0.92	200.000000	2:44:39 PM	1.6850	1.6850	1.686
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	342	0.94	20.000000	11:12:26 AM	1.5000	1.5000	1.538
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	342	0.94	-	-	-	-	1.692
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	349	0.96	31.387000	2:08:17 PM	1.6800	1.6802	1.695
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	355	0.97	80.000000	11:12:29 AM	1.6800	1.6800	1.680
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	363	0.99	150.786000	3:58:18 PM	1.6850	1.6843	1.680
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	398	1.09	-	-	-	-	1.607
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	405	1.11	9.400000	3:35:56 PM	1.7200	1.7213	1.697
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	452	1.24	-	-	-	-	1.597
RPG5 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	564	1.54	-	-	-	-	1.740
RPG5 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	593	1.62	-	-	-	-	1.784
RPG5 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	635	1.74	-	-	-	-	1.821
RPG5 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	669	1.83	-	-	-	-	1.851
RPG5 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	717	1.96	14.138000	10:18:05 AM	1.8500	1.8500	1.899
RPG5 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	719	1.97	-	-	-	-	1.975
RPG5 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	786	2.15	517.820000	3:59:05 PM	1.9000	1.9222	1.918

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	795	2.18	-	-	-	-	1.951
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	811	2.22	245.900000	3:50:12 PM	1.9850	2.0099	1.999
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	855	2.34	6.680000	3:49:39 PM	2.1500	2.1500	2.091
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	893	2.45	244.000000	3:48:21 PM	1.9000	1.9615	2.002
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	971	2.66	62.100000	3:37:27 PM	2.2250	2.1327	2.174
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	997	2.73	1494.640000	3:39:50 PM	2.0200	2.0234	2.027
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,040	2.85	-	-	-	-	2.128
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,181	3.23	737.550000	2:41:14 PM	2.0500	2.0700	2.067
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,220	3.34	-	-	-	-	2.335
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,264	3.46	-	-	-	-	2.270
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,327	3.63	-	-	-	-	2.308
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,342	3.67	-	-	-	-	2.272
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,400	3.83	0.500000	10:31:54 AM	2.2325	2.2325	2.260
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,425	3.90	-	-	-	-	2.296
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,577	4.32	4.400000	3:13:09 PM	2.4000	2.4000	2.475
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,579	4.32	-	-	-	-	2.447
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,699	4.65	4318.535000	3:57:32 PM	2.5950	2.5945	2.595
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,727	4.73	2035.560000	3:53:03 PM	2.5985	2.5989	2.597
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,768	4.84	-	-	-	-	2.541
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,808	4.95	-	-	-	-	2.560
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,859	5.09	-	-	-	-	2.582
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,885	5.16	9904.500000	11:58:27 AM	2.6025	2.6973	2.697
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,103	5.76	3.650000	2:31:33 PM	2.8550	2.8581	2.683
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,133	5.84	-	-	-	-	2.699
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,181	5.97	-	-	-	-	2.702
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,265	6.20	-	-	-	-	2.793
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,329	6.38	250.000000	9:25:22 AM	2.7400	2.7360	2.739
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,454	6.72	-	-	-	-	2.773
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,652	7.26	-	-	-	-	2.887
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,909	7.96	-	-	-	-	2.848
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,946	8.07	1.000000	2:38:57 PM	2.7750	2.7750	2.740
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,448	9.44	-	-	-	-	2.927
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,491	9.56	-	-	-	-	2.850
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,510	9.61	-	-	-	-	2.935

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,692	10.11	-	-	-	-	2.964
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,866	10.59	1.700000	2:53:03 PM	3.0250	3.0206	3.013
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,944	10.80	-	-	-	-	3.028
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,064	11.13	-	-	-	-	3.066
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,092	11.20	2.500000	11:34:21 AM	3.1650	3.1650	3.111
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,302	11.78	-	-	-	-	3.161
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,365	11.95	-	-	-	-	3.187
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,477	12.26	12.500000	11:34:14 AM	3.5000	3.5000	3.383
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,071	13.88	-	-	-	-	3.493
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,400	14.78	-	-	-	-	3.628
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,477	15.00	-	-	-	-	3.891
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,765	15.78	-	-	-	-	3.771
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,996	16.42	-	-	-	-	3.923
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,086	16.66	13.500000	3:47:02 PM	3.9250	4.2380	3.870
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,155	16.85	2.500000	11:04:00 AM	3.9750	3.9750	3.916
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,276	17.18	-	-	-	-	3.905
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,612	18.10	1.900000	2:39:27 PM	3.9500	3.9500	3.899
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,206	19.73	230.000000	11:37:12 AM	3.8815	3.8842	3.883