

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	5	0.01	-	-	-	-	0.997
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	11	0.03	-	-	-	-	0.998
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	19	0.05	100.000000	11:05:42 AM	1.0075	1.0075	1.049
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	26	0.07	-	-	-	-	1.020
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	33	0.09	36.420000	11:27:10 AM	1.0000	1.0000	1.049
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	38	0.10	17.530000	3:22:21 PM	1.3000	1.2776	1.081
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	40	0.11	210.000000	3:51:40 PM	1.0400	1.0357	1.027
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	47	0.13	2.140000	2:56:38 PM	1.0250	1.0250	1.016
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	54	0.15	-	-	-	-	1.018
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	61	0.17	53.700000	2:56:37 PM	1.0200	1.0200	1.020
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	68	0.19	5.506000	11:11:26 AM	1.0210	1.0210	1.020
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	75	0.21	6.900000	2:22:30 PM	1.3000	1.3000	0.953
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	75	0.21	105.094000	3:53:07 PM	1.0250	1.0298	1.025
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	82	0.23	155.871200	3:37:13 PM	1.0375	1.0377	1.034
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	89	0.24	1298.117000	3:04:17 PM	1.0315	1.0333	1.030
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	92	0.25	90.450654	2:39:12 PM	1.4000	1.4070	1.303
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	96	0.26	1.000000	10:27:33 AM	1.0310	1.0310	1.161
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	103	0.28	-	-	-	-	1.106
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	110	0.30	-	-	-	-	1.395
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	117	0.32	-	-	-	-	1.248
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	124	0.34	3.500000	10:21:44 AM	1.2500	1.2500	1.325
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	131	0.36	-	-	-	-	1.182
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	131	0.36	636.901000	3:48:12 PM	1.3600	1.3636	1.362
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	138	0.38	1035.200000	3:54:09 PM	1.3500	1.3888	1.394
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	145	0.40	1.050000	10:15:44 AM	1.3900	1.3900	1.414
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	152	0.42	-	-	-	-	1.399
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	159	0.44	384.909500	10:53:15 AM	1.3900	1.3900	1.393
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	166	0.45	15.000000	11:13:50 AM	1.3850	1.3850	1.395
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	173	0.47	1.150000	2:58:32 PM	1.3925	1.3911	1.397
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	177	0.49	5.000000	10:13:08 AM	1.5250	1.5250	1.448
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	180	0.49	2430.578000	3:56:50 PM	1.2500	1.3911	1.393
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	187	0.51	13.059000	2:54:10 PM	1.3850	1.3908	1.447
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	194	0.53	-	-	-	-	1.552
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	201	0.55	-	-	-	-	1.465

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RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	208	0.57	-	-	-	-	1.477
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	215	0.59	-	-	-	-	1.505
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	222	0.61	-	-	-	-	1.501
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	229	0.63	-	-	-	-	1.513
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	236	0.65	-	-	-	-	1.525
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	243	0.67	-	-	-	-	1.552
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	250	0.68	301.500000	11:30:11 AM	1.5400	1.5399	1.537
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	257	0.70	-	-	-	-	1.560
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	264	0.72	-	-	-	-	1.572
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	278	0.76	-	-	-	-	1.598
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	285	0.78	-	-	-	-	1.600
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	292	0.80	-	-	-	-	1.600
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	299	0.82	200.000000	11:07:42 AM	1.6700	1.6700	1.673
RPG B 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	306	0.84	3.195000	11:38:56 AM	1.6500	1.6500	1.462
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	306	0.84	0.500000	10:06:45 AM	1.6500	1.6500	1.648
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	313	0.86	-	-	-	-	1.646
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	320	0.88	12.010000	2:34:56 PM	1.6750	1.6544	1.690
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	327	0.90	257.550000	2:36:21 PM	1.6750	1.6794	1.694
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	334	0.91	253.150000	3:12:15 PM	1.6800	1.6778	1.682
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	341	0.93	30.000000	11:12:07 AM	1.5000	1.5000	1.502
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	341	0.93	70.622300	3:21:04 PM	1.6650	1.6798	1.692
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	348	0.95	-	-	-	-	1.695
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	354	0.97	23.000000	3:18:00 PM	1.6750	1.6793	1.680
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	362	0.99	99.891000	3:18:11 PM	1.6600	1.6831	1.680
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	397	1.09	6.000000	2:21:48 PM	1.7500	1.7500	1.600
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	404	1.11	13.814000	2:58:59 PM	1.6800	1.7246	1.679
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	451	1.24	-	-	-	-	1.517
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	563	1.54	71.256000	3:07:37 PM	1.7500	1.7848	1.749
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	592	1.62	60.000000	11:54:06 AM	1.7500	1.7500	1.750
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	634	1.74	-	-	-	-	1.809
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	668	1.83	-	-	-	-	1.838
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	716	1.96	12.700000	3:37:42 PM	1.9000	1.9048	1.958
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	718	1.97	1.000000	2:38:18 PM	1.9500	1.9500	1.954
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	785	2.15	501.300000	3:59:16 PM	1.9300	1.9012	1.914

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	794	2.17	-	-	-	-	1.936
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	810	2.22	34.909500	2:58:55 PM	1.9800	2.0168	1.985
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	854	2.34	55.646000	3:27:24 PM	1.9000	2.0446	2.059
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	892	2.44	-	-	-	-	1.973
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	970	2.66	163.835000	3:30:57 PM	2.3500	2.1079	2.171
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	996	2.73	2477.191000	3:59:46 PM	2.0155	2.0193	2.021
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,039	2.85	-	-	-	-	2.110
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,180	3.23	240.720000	3:22:24 PM	2.0660	2.0602	2.059
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,219	3.34	-	-	-	-	2.309
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,263	3.46	-	-	-	-	2.253
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,326	3.63	-	-	-	-	2.291
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,341	3.67	140.000000	11:52:22 AM	2.2250	2.1893	2.221
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,399	3.83	54.000000	2:37:16 PM	2.2500	2.2500	2.256
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,424	3.90	-	-	-	-	2.266
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,576	4.32	10.400000	3:35:27 PM	2.5750	2.5013	2.458
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,578	4.32	-	-	-	-	2.434
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,698	4.65	2852.470000	3:54:34 PM	2.6000	2.6087	2.603
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,726	4.73	1076.400000	3:58:11 PM	2.5950	2.6054	2.605
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,767	4.84	-	-	-	-	2.530
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,807	4.95	-	-	-	-	2.551
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,858	5.09	-	-	-	-	2.573
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,884	5.16	1107.284000	3:40:05 PM	2.6250	2.6328	2.627
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,102	5.76	14.000000	2:49:02 PM	2.9000	2.8571	2.677
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,132	5.84	-	-	-	-	2.693
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,180	5.97	-	-	-	-	2.698
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,264	6.20	7.500000	10:51:30 AM	2.8800	2.8800	2.790
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,328	6.37	338.640000	2:46:47 PM	2.7400	2.7507	2.737
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,453	6.72	-	-	-	-	2.778
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,651	7.26	2.500000	2:01:15 PM	2.9000	2.9000	2.894
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,908	7.96	900.000000	9:55:31 AM	2.8976	2.8976	2.893
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,945	8.06	3727.200000	2:11:16 PM	2.8350	2.8360	2.833
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,447	9.44	-	-	-	-	2.958
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,490	9.56	-	-	-	-	2.850
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,509	9.61	-	-	-	-	2.966

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,691	10.11	-	-	-	-	2.993
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,865	10.58	102.100000	3:52:31 PM	3.1000	3.0990	3.064
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,943	10.80	-	-	-	-	3.053
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,063	11.12	-	-	-	-	3.088
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,091	11.20	54.000000	3:25:57 PM	3.2500	3.2583	3.130
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,301	11.78	-	-	-	-	3.181
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,364	11.95	-	-	-	-	3.206
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,476	12.26	35.000000	3:13:20 PM	3.4500	3.4714	3.387
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,070	13.88	0.024000	11:56:47 AM	3.5300	3.5300	3.511
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,399	14.78	-	-	-	-	3.648
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,476	14.99	1351.050000	3:14:36 PM	3.8000	3.8211	3.828
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,764	15.78	-	-	-	-	3.791
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,995	16.41	-	-	-	-	3.922
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,085	16.66	-	-	-	-	3.886
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,154	16.85	135.000000	3:33:01 PM	3.9250	3.9330	3.943
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,275	17.18	-	-	-	-	3.918
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,611	18.10	32.600000	3:24:30 PM	3.9500	3.9504	3.912
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,205	19.73	-	-	-	-	3.883