

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	1	0.00	-	-	-	-	-
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	7	0.02	0.500000	2:39:23 PM	1.0250	1.0250	1.004
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	15	0.04	115.041000	2:32:47 PM	1.0250	0.9994	1.049
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	22	0.06	46.000000	11:13:48 AM	0.9000	1.0159	1.019
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	29	0.08	265.051000	11:27:11 AM	0.9750	0.9600	1.048
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	34	0.09	11.800000	3:16:41 PM	1.2500	1.2500	1.113
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	36	0.10	2297.432000	3:02:24 PM	1.0000	0.9955	1.032
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	43	0.12	149.000000	3:45:12 PM	0.9500	1.0300	1.030
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	50	0.14	33.684600	10:57:41 AM	1.0325	1.0344	1.026
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	57	0.16	550.886000	11:52:58 AM	1.0100	1.0172	1.019
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	64	0.18	9.980000	3:15:39 PM	1.0100	1.0055	1.020
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	71	0.19	1.200000	2:01:06 PM	1.3000	1.3000	1.017
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	71	0.19	98.900000	3:16:21 PM	1.0250	1.0264	1.027
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	78	0.21	351.767700	2:24:14 PM	1.0350	1.0365	1.037
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	85	0.23	1209.657000	3:53:00 PM	1.0250	1.0291	1.033
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	88	0.24	21.700000	2:44:09 PM	1.4000	1.4000	1.252
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	92	0.25	27.517400	11:40:42 AM	1.0350	1.0329	1.158
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	99	0.27	0.810000	10:00:28 AM	1.0700	1.0700	1.128
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	106	0.29	10.060000	11:06:12 AM	1.1000	1.1000	1.395
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	113	0.31	-	-	-	-	1.237
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	120	0.33	7.000000	2:36:47 PM	1.2000	1.2000	1.324
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	127	0.35	-	-	-	-	1.099
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	127	0.35	169.355000	3:34:37 PM	1.3050	1.3163	1.330
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	134	0.37	1728.241000	3:46:11 PM	1.3350	1.3916	1.393
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	141	0.39	-	-	-	-	1.412
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	148	0.41	5.157000	11:39:56 AM	1.3800	1.3800	1.399
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	155	0.42	4.000000	3:16:31 PM	1.4050	1.4050	1.393
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	162	0.44	488.740000	3:42:35 PM	1.3850	1.3862	1.387
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	169	0.46	1901.667000	3:51:16 PM	1.3850	1.3860	1.387
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	173	0.47	49.120000	3:14:51 PM	1.4550	1.4526	1.455
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	176	0.48	1336.101000	3:50:45 PM	1.3900	1.3923	1.392
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	183	0.50	-	-	-	-	1.445
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	190	0.52	6.310000	11:06:43 AM	1.4500	1.4500	1.520
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	197	0.54	0.665000	10:02:09 AM	1.5000	1.5000	1.465

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RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	204	0.56	1.592000	10:02:11 AM	1.5000	1.5000	1.477
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	211	0.58	45.810000	11:53:09 AM	1.5250	1.5164	1.545
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	218	0.60	-	-	-	-	1.501
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	225	0.62	0.600000	10:02:15 AM	1.5500	1.5500	1.513
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	232	0.64	4.475000	10:02:18 AM	1.5500	1.5500	1.525
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	239	0.65	-	-	-	-	1.547
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	246	0.67	200.500000	3:02:21 PM	1.4750	1.5648	1.556
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	253	0.69	1.100000	11:11:22 AM	1.5750	1.5750	1.560
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	260	0.71	-	-	-	-	1.572
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	274	0.75	-	-	-	-	1.598
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	281	0.77	-	-	-	-	1.600
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	288	0.79	111.550000	10:45:00 AM	1.6000	1.6000	1.600
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	295	0.81	-	-	-	-	1.673
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	302	0.83	0.250000	10:35:35 AM	1.6750	1.6750	1.468
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	302	0.83	0.505000	3:16:25 PM	1.6500	1.6500	1.653
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	309	0.85	2050.000000	3:24:53 PM	1.7000	1.6601	1.640
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	316	0.87	78.230000	3:29:09 PM	1.6450	1.6466	1.691
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	323	0.88	2026.480000	3:25:52 PM	1.6700	1.6473	1.660
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	330	0.90	349.208000	3:19:58 PM	1.6500	1.6703	1.654
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	337	0.92	32.600000	2:21:45 PM	1.6500	1.5752	1.505
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	337	0.92	10.000000	2:42:43 PM	1.6500	1.6500	1.692
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	344	0.94	13.100000	3:16:10 PM	1.6650	1.6616	1.695
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	350	0.96	0.670000	11:25:18 AM	1.6650	1.6650	1.680
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	358	0.98	6.800000	3:12:56 PM	1.6800	1.6800	1.680
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	393	1.08	18.146200	2:34:47 PM	1.7000	1.7486	1.589
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	400	1.10	22.109000	3:55:06 PM	1.7750	1.7473	1.665
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	447	1.22	-	-	-	-	1.463
RPG5 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	559	1.53	150.500000	2:19:10 PM	1.7500	1.7764	1.766
RPG5 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	588	1.61	-	-	-	-	1.740
RPG5 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	630	1.73	-	-	-	-	1.794
RPG5 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	664	1.82	-	-	-	-	1.822
RPG5 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	712	1.95	840.805000	3:23:08 PM	1.8750	1.8961	1.899
RPG5 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	714	1.96	-	-	-	-	1.992
RPG5 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	781	2.14	1292.470000	3:54:50 PM	1.8750	1.8839	1.880

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	790	2.16	-	-	-	-	1.919
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	806	2.21	112.000000	3:58:38 PM	2.0000	1.9866	2.031
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	850	2.33	457.509000	3:26:10 PM	1.9900	2.0027	2.008
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	888	2.43	99.000000	2:07:44 PM	1.9875	1.8761	1.919
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	966	2.65	75.000000	2:39:05 PM	2.2000	1.9566	2.015
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	992	2.72	109.200000	3:37:10 PM	1.9725	1.9908	2.019
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,035	2.83	-	-	-	-	2.085
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,176	3.22	180.770000	2:39:04 PM	2.0250	2.0086	2.003
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,215	3.33	6.000000	2:25:19 PM	2.2000	2.2000	2.255
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,259	3.45	-	-	-	-	2.227
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,322	3.62	-	-	-	-	2.265
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,337	3.66	176.877794	3:43:17 PM	2.2000	2.1042	2.099
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,395	3.82	1.200000	11:48:30 AM	2.1500	2.1500	2.253
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,420	3.89	-	-	-	-	2.268
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,572	4.30	4.900000	3:17:29 PM	2.4850	2.4850	2.430
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,574	4.31	-	-	-	-	2.413
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,694	4.64	5314.760000	3:57:20 PM	2.5910	2.5949	2.593
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,722	4.72	855.417000	3:26:07 PM	2.5900	2.5976	2.599
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,763	4.83	-	-	-	-	2.518
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,803	4.94	-	-	-	-	2.540
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,854	5.08	-	-	-	-	2.566
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,880	5.15	1312.800000	2:50:45 PM	2.6050	2.6163	2.615
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,098	5.74	84.000000	2:32:46 PM	2.8000	2.8003	2.800
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,128	5.83	-	-	-	-	2.697
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,176	5.96	-	-	-	-	2.709
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,260	6.19	-	-	-	-	2.910
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,324	6.36	708.600000	2:43:02 PM	2.7350	2.7393	2.738
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,449	6.71	-	-	-	-	2.797
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,647	7.25	1900.000000	9:49:49 AM	2.9500	2.9513	2.950
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,904	7.95	-	-	-	-	2.889
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,941	8.05	184.355800	3:57:51 PM	2.7300	2.7436	2.742
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,443	9.43	-	-	-	-	2.975
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,486	9.54	-	-	-	-	2.845
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,505	9.60	-	-	-	-	2.984

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,687	10.09	-	-	-	-	3.012
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,861	10.57	175.900000	2:29:35 PM	3.0475	3.0500	3.053
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,939	10.78	-	-	-	-	3.070
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,059	11.11	-	-	-	-	3.105
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,087	11.19	15.100000	3:18:36 PM	3.1000	3.1040	3.136
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,297	11.77	-	-	-	-	3.198
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,360	11.94	-	-	-	-	3.223
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,472	12.24	2.995000	11:52:12 AM	3.5800	3.6266	3.360
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,066	13.87	-	-	-	-	3.526
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,395	14.77	0.033000	2:01:10 PM	3.7500	3.7500	3.659
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,472	14.98	3.018236	2:32:42 PM	3.8750	3.9794	3.805
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,760	15.77	-	-	-	-	3.799
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,991	16.40	-	-	-	-	3.955
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,081	16.65	29.000000	3:54:00 PM	3.9250	3.8819	3.892
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,150	16.84	12.464000	3:18:20 PM	3.9745	3.9815	3.943
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,271	17.17	-	-	-	-	3.924
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,607	18.09	-	-	-	-	3.897
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,201	19.72	-	-	-	-	3.882