

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 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	1	0.00	-	-	-	-	-
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	9	0.03	-	-	-	-	1.049
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	16	0.04	9.142000	11:36:16 AM	0.8000	0.8000	1.006
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	23	0.06	13.004000	10:45:55 AM	0.9350	0.9350	1.049
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	28	0.08	0.630000	3:58:39 PM	1.3000	1.3000	1.247
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	30	0.08	8.722000	3:37:57 PM	0.9750	0.9750	1.032
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	37	0.10	136.295000	3:31:49 PM	1.0000	0.9712	1.030
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	44	0.12	33.480600	2:22:55 PM	1.0000	0.9783	1.012
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	51	0.14	787.944000	3:32:32 PM	0.9300	0.9727	1.019
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	58	0.16	943.603900	3:32:31 PM	0.9300	0.9538	1.020
RPG 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	65	0.18	0.150000	9:29:18 AM	1.3000	1.3000	1.210
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	65	0.18	214.235000	3:55:25 PM	1.0150	0.9620	1.020
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	72	0.20	389.181000	3:40:11 PM	1.0200	0.9735	1.032
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	79	0.22	1087.566000	3:41:26 PM	1.0200	1.0265	1.029
RPG 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	82	0.23	1138.137000	2:46:08 PM	1.3250	1.2948	1.295
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	86	0.24	52.000000	3:08:27 PM	1.0100	1.0100	1.010
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	93	0.26	20.288000	3:10:26 PM	1.0500	1.0266	1.044
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	100	0.27	30.170000	10:25:20 AM	1.0500	1.0500	1.261
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	107	0.29	-	-	-	-	1.185
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	114	0.31	2.000000	2:17:26 PM	1.1000	1.1000	1.244
RPG 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	121	0.33	-	-	-	-	1.174
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	121	0.33	397.929000	3:07:39 PM	1.2600	1.2717	1.271
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	128	0.35	218.107000	2:41:30 PM	1.2500	1.2967	1.317
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	135	0.37	292.000000	3:59:01 PM	1.3250	1.3397	1.340
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	142	0.39	64.088000	3:18:00 PM	1.3500	1.3500	1.386
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	149	0.41	0.410000	10:32:50 AM	1.4000	1.4000	1.393
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	156	0.43	1038.024000	3:32:34 PM	1.3450	1.3480	1.358
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	163	0.45	908.223000	3:58:59 PM	1.3650	1.3570	1.371
RPG 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	167	0.46	-	-	-	-	1.483
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	170	0.47	587.634000	3:55:57 PM	1.3650	1.3678	1.377
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	177	0.49	-	-	-	-	1.407
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	184	0.50	2.400000	11:06:21 AM	1.4000	1.4000	1.385
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	191	0.52	35.000000	11:40:03 AM	1.4000	1.4000	1.437
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	198	0.54	-	-	-	-	1.449

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RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	205	0.56	-	-	-	-	1.545
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	212	0.58	-	-	-	-	1.472
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	219	0.60	-	-	-	-	1.484
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	226	0.62	-	-	-	-	1.550
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	233	0.64	3.700000	10:11:44 AM	1.5300	1.5300	1.513
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	240	0.66	-	-	-	-	1.556
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	247	0.68	3.593000	2:19:05 PM	1.5250	1.5250	1.530
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	254	0.70	-	-	-	-	1.542
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	268	0.73	66.800000	3:31:30 PM	1.5350	1.5350	1.546
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	275	0.75	-	-	-	-	1.571
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	282	0.77	205.000000	3:35:24 PM	1.5500	1.5988	1.600
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	289	0.79	324.933555	3:50:09 PM	1.6000	1.5720	1.567
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	296	0.81	0.150000	10:44:33 AM	1.6275	1.6275	1.525
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	296	0.81	-	-	-	-	1.666
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	303	0.83	950.000000	3:38:27 PM	1.6000	1.5753	1.586
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	310	0.85	102.000000	2:09:36 PM	1.5500	1.5510	1.606
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	317	0.87	502.777000	3:21:43 PM	1.6700	1.5828	1.637
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	324	0.89	82.000000	10:50:04 AM	1.6000	1.6000	1.642
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	331	0.91	-	-	-	-	1.555
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	331	0.91	73.505000	3:47:06 PM	1.5850	1.5999	1.637
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	338	0.93	5.750000	11:49:48 AM	1.6650	1.6650	1.692
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	344	0.94	1.000000	11:09:46 AM	1.6250	1.6250	1.680
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	352	0.96	43.870000	2:51:56 PM	1.6250	1.6250	1.680
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	387	1.06	0.300000	3:58:06 PM	1.7500	1.7500	1.616
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	394	1.08	4.800000	11:51:32 AM	1.7000	1.7000	1.629
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	441	1.21	-	-	-	-	1.466
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	553	1.51	359.670000	2:45:33 PM	1.7250	1.7466	1.717
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	582	1.59	-	-	-	-	1.709
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	624	1.71	-	-	-	-	1.788
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	658	1.80	-	-	-	-	1.812
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	706	1.93	87.500000	3:15:59 PM	1.8300	1.8573	1.875
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	708	1.94	16.500000	3:27:03 PM	1.9500	1.8779	1.976
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	775	2.12	1167.170000	3:58:56 PM	1.8500	1.8572	1.854
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	784	2.15	-	-	-	-	1.897

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	800	2.19	-	-	-	-	2.001
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	844	2.31	-	-	-	-	1.997
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	882	2.42	-	-	-	-	1.860
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	960	2.63	7.900000	9:56:01 AM	2.1000	2.1127	2.006
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	986	2.70	1227.705000	3:09:32 PM	1.9000	1.9225	1.928
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,029	2.82	-	-	-	-	2.049
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,170	3.20	68.600000	2:10:45 PM	1.9600	1.9503	1.959
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,209	3.31	2.800000	11:01:04 AM	2.0500	2.0143	2.190
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,253	3.43	-	-	-	-	2.186
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,316	3.60	-	-	-	-	2.224
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,331	3.64	56.500000	2:15:25 PM	2.0500	2.0500	2.091
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,389	3.80	-	-	-	-	2.245
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,414	3.87	-	-	-	-	2.407
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,566	4.29	-	-	-	-	2.380
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,568	4.29	-	-	-	-	2.371
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,688	4.62	8883.545000	3:59:40 PM	2.5200	2.5185	2.519
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,716	4.70	1759.320000	3:58:36 PM	2.5100	2.5170	2.519
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,757	4.81	-	-	-	-	2.477
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,797	4.92	-	-	-	-	2.500
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,848	5.06	-	-	-	-	2.526
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,874	5.13	5.000000	2:53:17 PM	2.5300	2.5300	2.595
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,092	5.73	9.260000	3:15:03 PM	2.6500	2.7654	2.798
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,122	5.81	0.600000	2:29:25 PM	2.8400	2.8400	2.655
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,170	5.94	-	-	-	-	2.672
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,254	6.17	-	-	-	-	2.905
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,318	6.35	4130.000000	3:58:55 PM	2.6500	2.6556	2.658
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,443	6.69	-	-	-	-	2.763
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,641	7.23	-	-	-	-	2.944
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,898	7.93	-	-	-	-	2.880
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,935	8.04	4.027000	3:43:59 PM	2.7000	2.7000	2.707
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,437	9.41	0.285000	10:46:32 AM	2.9250	2.9250	2.975
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,480	9.53	-	-	-	-	2.908
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,499	9.58	-	-	-	-	2.987
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,681	10.08	-	-	-	-	3.022

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,855	10.55	100.000000	3:51:16 PM	3.0000	3.0090	3.006
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,933	10.77	-	-	-	-	3.079
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,053	11.10	-	-	-	-	3.112
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,081	11.17	23.000000	11:35:01 AM	3.1250	3.1250	3.147
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,291	11.75	-	-	-	-	3.204
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,354	11.92	-	-	-	-	3.228
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,466	12.23	6.000000	11:35:12 AM	3.6000	3.5000	3.325
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,060	13.85	-	-	-	-	3.534
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,389	14.75	-	-	-	-	3.669
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,466	14.97	0.026000	3:01:32 PM	3.8000	3.8000	3.802
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,754	15.75	-	-	-	-	3.809
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,985	16.39	-	-	-	-	3.954
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,075	16.63	-	-	-	-	3.907
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,144	16.82	-	-	-	-	3.941
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,265	17.15	-	-	-	-	3.947
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,601	18.07	0.010000	3:14:34 PM	3.8600	3.8600	3.943
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,195	19.70	1000.000000	10:11:57 AM	3.9500	3.9500	3.950