

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 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	7	0.02	100.000000	3:12:31 PM	1.0000	1.0000	1.133
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	14	0.04	2.260000	2:30:07 PM	0.9000	0.9250	1.129
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	21	0.06	-	-	-	-	1.128
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	28	0.08	-	-	-	-	1.129
RPG B 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	35	0.10	1.960000	3:27:56 PM	1.1000	1.0985	0.702
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	35	0.10	24.150000	11:02:48 AM	0.9500	0.9500	1.119
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	42	0.12	20.903000	2:55:25 PM	0.8000	0.8000	1.132
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	49	0.13	22.472000	11:27:37 AM	0.8250	0.8250	1.132
RPG B 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	52	0.14	30.450000	3:31:41 PM	1.1000	1.0080	0.808
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	56	0.15	-	-	-	-	1.128
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	63	0.17	-	-	-	-	1.132
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	70	0.19	24.690000	3:32:11 PM	0.9350	0.9454	1.200
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	77	0.21	157.930000	10:55:18 AM	0.9000	0.9408	1.107
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	84	0.23	127.678000	2:43:33 PM	0.9300	0.9296	1.095
RPG B 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	91	0.25	3.500000	10:59:30 AM	1.0550	1.0550	0.934
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	91	0.25	1401.116400	3:59:03 PM	0.9400	0.9620	1.250
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	98	0.27	406.361000	3:52:45 PM	1.0300	1.0213	1.030
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	105	0.29	92.302000	3:44:33 PM	1.0300	1.0275	1.050
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	112	0.31	34.567000	2:57:03 PM	1.0300	1.0294	1.167
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	119	0.33	12.030000	11:37:15 AM	1.1000	1.1053	1.261
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	126	0.35	1813.419000	2:53:59 PM	1.1300	1.1432	1.144
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	133	0.36	3.877000	2:06:52 PM	1.1250	1.1250	1.252
RPG B 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	137	0.38	11.900000	3:06:56 PM	1.3750	1.3246	1.188
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	140	0.38	22.500000	3:51:00 PM	1.2750	1.1772	1.331
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	147	0.40	3.000000	11:17:23 AM	1.2000	1.2000	1.238
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	154	0.42	1504.942000	2:50:08 PM	1.2750	1.1892	1.207
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	161	0.44	90.588200	3:43:57 PM	1.1750	1.1820	1.253
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	168	0.46	9.362000	3:52:54 PM	1.2350	1.2350	1.347
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	175	0.48	61.307000	3:42:40 PM	1.2500	1.2490	1.321
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	182	0.50	1447.571600	3:52:42 PM	1.2350	1.2379	1.259
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	189	0.52	243.000000	2:07:06 PM	1.2650	1.2883	1.303
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	196	0.54	-	-	-	-	1.305
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	203	0.56	16.390000	10:15:25 AM	1.3150	1.3150	1.320
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	210	0.58	109.331000	2:15:20 PM	1.2850	1.2801	1.325

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RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	217	0.59	20.417000	3:19:58 PM	1.3000	1.3000	1.337
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	224	0.61	5.360000	2:01:33 PM	1.3150	1.3150	1.346
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	238	0.65	-	-	-	-	1.373
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	245	0.67	-	-	-	-	1.383
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	252	0.69	70.000000	10:36:18 AM	1.3360	1.3360	1.358
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	259	0.71	20.000000	10:43:08 AM	1.3600	1.3600	1.395
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	266	0.73	0.980000	10:41:31 AM	1.5800	1.5800	1.341
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	266	0.73	50.000000	10:36:50 AM	1.5000	1.5000	1.500
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	273	0.75	204.701000	2:21:24 PM	1.3650	1.3667	1.375
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	280	0.77	362.520000	11:44:48 AM	1.3750	1.3895	1.415
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	287	0.79	6.009000	2:48:38 PM	1.4000	1.4000	1.416
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	294	0.81	5.200000	10:43:54 AM	1.3800	1.3800	1.417
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	301	0.82	-	-	-	-	1.608
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	301	0.82	600.000000	10:27:49 AM	1.3900	1.3900	1.390
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	308	0.84	54.500000	11:44:03 AM	1.4250	1.4018	1.422
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	314	0.86	20.000000	10:54:56 AM	1.4500	1.4500	1.461
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	322	0.88	-	-	-	-	1.477
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	343	0.94	10.280000	2:31:07 PM	1.4350	1.4350	1.565
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	350	0.96	0.820000	9:51:50 AM	1.5000	1.5000	1.582
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	357	0.98	300.000000	10:53:06 AM	1.5800	1.5800	1.569
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	357	0.98	11.132000	2:25:24 PM	1.4750	1.4750	1.569
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	364	1.00	18.210000	3:53:23 PM	1.6250	1.6249	1.570
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	364	1.00	2380.833000	3:52:07 PM	1.4905	1.4919	1.500
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	411	1.13	-	-	-	-	1.448
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	523	1.43	1.260000	2:52:02 PM	1.6250	1.6214	1.592
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	552	1.51	-	-	-	-	1.636
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	594	1.63	-	-	-	-	1.682
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	628	1.72	-	-	-	-	1.716
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	676	1.85	356.523400	3:57:45 PM	1.8750	1.7960	1.775
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	678	1.86	100.000000	2:13:34 PM	1.8050	1.8050	1.832
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	745	2.04	23.117000	2:52:35 PM	1.8150	1.8334	1.886
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	754	2.06	-	-	-	-	1.834
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	770	2.11	1.050000	2:59:20 PM	1.8850	1.8814	1.821
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	814	2.23	27.642000	3:00:31 PM	1.8800	1.8606	1.859

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	852	2.33	-	-	-	-	1.892
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	930	2.55	71.500000	3:39:15 PM	1.9550	1.9149	1.890
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	956	2.62	3254.061000	3:32:33 PM	1.9300	1.9072	1.926
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	999	2.74	-	-	-	-	2.023
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,140	3.12	89.700000	3:42:49 PM	1.9150	1.9431	1.960
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,179	3.23	-	-	-	-	2.134
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,223	3.35	-	-	-	-	2.184
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,286	3.52	-	-	-	-	2.228
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,301	3.56	1708.708880	3:36:32 PM	2.1150	2.1059	2.112
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,359	3.72	1.100000	3:07:22 PM	2.4500	2.4191	2.225
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,384	3.79	-	-	-	-	2.400
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,536	4.21	209.700000	11:18:39 AM	2.4500	2.4501	2.448
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,538	4.21	-	-	-	-	2.576
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,658	4.54	2430.415000	3:31:39 PM	2.6000	2.5932	2.597
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,686	4.62	394.575000	3:55:31 PM	2.5800	2.5830	2.584
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,727	4.73	-	-	-	-	2.496
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,767	4.84	-	-	-	-	2.518
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,818	4.98	-	-	-	-	2.591
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,844	5.05	102.300000	2:20:42 PM	2.6350	2.6106	2.595
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,062	5.65	7.655000	3:19:49 PM	2.7300	2.7405	2.703
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,092	5.73	1.210000	3:29:11 PM	2.8550	2.8550	2.649
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,140	5.86	-	-	-	-	2.707
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,224	6.09	-	-	-	-	2.925
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,288	6.26	3800.900000	3:11:29 PM	2.8000	2.7743	2.786
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,413	6.61	-	-	-	-	2.716
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,611	7.15	0.010000	9:36:23 AM	2.7500	2.7500	2.726
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,868	7.85	-	-	-	-	2.786
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,905	7.95	18.000000	11:33:00 AM	2.6700	2.6700	2.618
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,407	9.33	-	-	-	-	2.880
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,450	9.45	500.000000	3:27:12 PM	2.9000	2.9000	2.900
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,469	9.50	-	-	-	-	2.879
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,651	10.00	-	-	-	-	2.913
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,825	10.47	610.000000	3:58:36 PM	2.9850	2.9777	2.986
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,903	10.69	-	-	-	-	2.994

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,023	11.01	-	-	-	-	3.034
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,051	11.09	2.157000	11:40:24 AM	3.3500	3.3828	3.096
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,261	11.67	-	-	-	-	3.151
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,324	11.84	3.000000	11:40:38 AM	3.2800	3.2800	3.182
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,436	12.15	38.700000	3:08:59 PM	3.5500	3.5500	3.248
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,030	13.77	-	-	-	-	3.519
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,359	14.67	-	-	-	-	3.663
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,436	14.88	2.460000	3:08:39 PM	4.0500	3.8163	3.711
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,724	15.67	-	-	-	-	3.819
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,955	16.30	-	-	-	-	3.901
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,045	16.55	15.000000	10:15:08 AM	3.9532	3.9532	3.909
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,114	16.74	-	-	-	-	3.924
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,235	17.07	-	-	-	-	3.940
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,571	17.99	63.800000	3:31:15 PM	3.9150	3.9159	3.884
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,165	19.62	7.750000	9:52:53 AM	3.9300	3.9300	3.921