

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	5	0.01	-	-	-	-	1.093
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	12	0.03	-	-	-	-	1.090
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	19	0.05	-	-	-	-	1.089
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	26	0.07	-	-	-	-	1.089
RPG 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	33	0.09	1.000000	2:34:11 PM	1.1000	1.1000	0.930
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	33	0.09	-	-	-	-	1.080
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	40	0.11	-	-	-	-	1.089
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	47	0.13	1.000000	2:52:39 PM	1.0000	1.0000	1.087
RPG 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	50	0.14	-	-	-	-	1.075
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	54	0.15	-	-	-	-	1.082
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	61	0.17	-	-	-	-	1.083
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	68	0.19	17.190000	11:49:38 AM	0.9000	0.9000	1.140
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	75	0.21	56.705000	2:41:31 PM	0.9350	0.9202	1.058
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	82	0.23	123.261000	2:12:37 PM	0.9300	0.9308	1.047
RPG 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	89	0.24	73.000000	3:42:34 PM	1.0100	1.0100	1.061
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	89	0.24	60.206000	3:02:45 PM	0.9300	0.9291	1.250
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	96	0.26	9.000000	11:38:07 AM	0.9750	0.9750	1.030
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	103	0.28	95.341500	3:03:47 PM	1.0250	1.0269	1.032
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	110	0.30	519.186000	2:48:05 PM	1.0300	1.0273	1.033
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	117	0.32	201.257000	2:09:02 PM	1.0550	1.0550	1.055
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	124	0.34	0.500000	10:36:25 AM	1.1000	1.1000	1.142
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	131	0.36	1750.325000	3:56:16 PM	1.1600	1.1600	1.160
RPG 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	135	0.37	35.504000	3:54:52 PM	1.3000	1.3887	1.280
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	138	0.38	461.515000	3:37:14 PM	1.2750	1.1658	1.165
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	145	0.40	85.000000	11:46:28 AM	1.1650	1.1650	1.187
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	152	0.42	667.964000	3:17:25 PM	1.0000	1.1648	1.181
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	159	0.44	165.550000	2:42:40 PM	1.2250	1.1752	1.191
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	166	0.45	10.040000	10:44:02 AM	1.2250	1.2250	1.347
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	173	0.47	40.672000	2:47:24 PM	1.1500	1.2255	1.323
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	180	0.49	178.062000	3:05:26 PM	1.2150	1.2253	1.252
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	187	0.51	6.400000	3:08:30 PM	1.2500	1.2500	1.311
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	194	0.53	-	-	-	-	1.273
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	201	0.55	-	-	-	-	1.291
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	208	0.57	-	-	-	-	1.325

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RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	215	0.59	1.550000	9:44:25 AM	1.3000	1.3000	1.317
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	222	0.61	-	-	-	-	1.330
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	236	0.65	-	-	-	-	1.364
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	243	0.67	1.000000	2:14:05 PM	1.3300	1.3300	1.377
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	250	0.68	-	-	-	-	1.362
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	257	0.70	-	-	-	-	1.398
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	264	0.72	10.200000	11:47:29 AM	1.5500	1.5506	1.422
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	264	0.72	500.000000	-	-	-	1.495
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	271	0.74	1565.493000	2:10:24 PM	1.3650	1.3601	1.452
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	278	0.76	-	-	-	-	1.417
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	285	0.78	6.000000	11:44:25 AM	1.3000	1.3400	1.425
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	292	0.80	9.000000	9:44:39 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	299	0.82	40.000000	2:45:31 PM	1.5750	1.5750	1.610
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	299	0.82	-	-	-	-	1.384
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	306	0.84	-	-	-	-	1.422
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	312	0.85	-	-	-	-	1.465
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	320	0.88	-	-	-	-	1.478
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	341	0.93	32.070000	3:23:47 PM	1.4250	1.4250	1.565
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	348	0.95	-	-	-	-	1.583
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	355	0.97	116.071469	2:46:21 PM	1.5750	1.5734	1.547
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	355	0.97	-	-	-	-	1.567
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	362	0.99	103.250000	3:56:16 PM	1.5250	1.6016	1.600
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	362	0.99	524.544000	3:05:54 PM	1.4850	1.4845	1.489
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	409	1.12	-	-	-	-	1.502
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	521	1.43	14.360000	2:18:20 PM	1.6500	1.6500	1.584
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	550	1.51	-	-	-	-	1.657
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	592	1.62	-	-	-	-	1.695
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	626	1.71	-	-	-	-	1.722
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	674	1.85	125.280000	2:27:57 PM	1.7750	1.7779	1.774
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	676	1.85	3019.000000	11:36:30 AM	1.8500	1.8500	1.837
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	743	2.03	775.510000	11:56:07 AM	1.8500	1.8333	1.807
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	752	2.06	-	-	-	-	1.823
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	768	2.10	42.880000	3:08:17 PM	1.8215	1.8463	1.902
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	812	2.22	241.000000	11:04:18 AM	1.8350	1.8400	1.847

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	850	2.33	-	-	-	-	1.884
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	928	2.54	1173.890000	3:23:08 PM	1.9400	1.9116	1.900
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	954	2.61	3568.163000	3:32:03 PM	1.9250	1.9264	1.923
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	997	2.73	-	-	-	-	2.009
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,138	3.12	69.000000	2:56:08 PM	1.9700	1.9704	1.997
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,177	3.22	-	-	-	-	2.126
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,221	3.34	-	-	-	-	2.177
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,284	3.52	-	-	-	-	2.224
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,299	3.56	16.000000	11:24:46 AM	2.1100	2.1100	2.106
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,357	3.72	5.000000	3:07:46 PM	2.1800	2.2220	2.222
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,382	3.78	-	-	-	-	2.382
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,534	4.20	-	-	-	-	2.443
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,536	4.21	-	-	-	-	2.554
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,656	4.53	3497.210000	3:59:13 PM	2.6175	2.6288	2.626
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,684	4.61	933.000000	3:53:59 PM	2.6200	2.6276	2.631
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,725	4.72	-	-	-	-	2.520
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,765	4.83	-	-	-	-	2.546
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,816	4.97	-	-	-	-	2.614
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,842	5.04	973.660000	3:36:38 PM	2.6400	2.6480	2.648
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,060	5.64	8.160000	3:28:20 PM	2.7650	2.7542	2.744
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,090	5.72	1.650000	11:10:10 AM	3.4500	3.4500	2.702
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,138	5.85	-	-	-	-	2.757
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,222	6.08	15.000000	2:04:33 PM	2.9000	2.9000	2.946
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,286	6.26	200.000000	3:59:48 PM	2.8200	2.8263	2.830
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,411	6.60	1.300000	2:23:59 PM	2.8550	2.8550	2.791
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,609	7.14	2625.660000	3:21:45 PM	2.8600	2.8879	2.868
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,866	7.85	-	-	-	-	2.868
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,903	7.95	-	-	-	-	2.737
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,405	9.32	-	-	-	-	2.876
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,448	9.44	-	-	-	-	2.921
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,467	9.49	-	-	-	-	2.921
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,649	9.99	-	-	-	-	2.937
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,823	10.47	1842.000000	3:21:37 PM	3.0000	2.9301	2.955
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,901	10.68	-	-	-	-	3.003

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,021	11.01	-	-	-	-	3.035
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,049	11.09	5.750000	2:42:00 PM	3.3500	3.3043	3.087
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,259	11.66	-	-	-	-	3.144
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,322	11.83	-	-	-	-	3.173
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,434	12.14	-	-	-	-	3.236
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,028	13.77	-	-	-	-	3.509
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,357	14.67	-	-	-	-	3.656
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,434	14.88	12.100000	3:21:16 PM	3.7300	3.6978	3.701
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,722	15.67	-	-	-	-	3.811
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,953	16.30	-	-	-	-	3.894
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,043	16.55	-	-	-	-	3.905
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,112	16.73	22.130000	3:43:43 PM	4.0000	4.0000	3.924
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,233	17.07	-	-	-	-	3.941
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,569	17.99	0.014000	10:41:06 AM	4.0200	4.0200	3.906
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,163	19.61	5.032000	3:57:16 PM	3.9000	3.9008	3.929