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 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	6	0.02	-	-	-	-	1.0240
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	13	0.04	3.000000	11:15:02 AM	0.8350	0.8350	1.0237
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	20	0.06	-	-	-	-	1.0238
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	27	0.07	46.577000	11:52:23 AM	1.0500	1.0221	0.9535
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	27	0.07	-	-	-	-	1.0189
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	34	0.09	1.990000	9:45:50 AM	0.8700	0.8700	1.0244
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	41	0.11	-	-	-	-	1.0254
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	44	0.12	23.898000	11:36:57 AM	1.0000	0.9875	1.0574
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	48	0.13	-	-	-	-	1.0247
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	55	0.15	3.000000	10:37:14 AM	0.8400	0.8400	1.0274
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	62	0.17	1.000000	9:46:49 AM	0.8500	0.8500	1.0529
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	69	0.19	-	-	-	-	1.0179
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	76	0.21	0.837000	11:13:21 AM	0.7500	0.7983	1.0135
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	83	0.23	-	-	-	-	1.0612
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	83	0.23	163.398000	2:13:54 PM	0.9000	0.8127	1.1715
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	90	0.25	426.967000	3:23:46 PM	0.8000	0.8353	1.0300
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	97	0.27	159.985600	2:48:16 PM	0.8000	0.8000	1.0339
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	104	0.29	200.000000	2:30:18 PM	0.8200	0.8200	1.0332
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	111	0.30	1118.162000	3:46:09 PM	0.8500	0.8493	1.0509
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	118	0.32	123.728000	3:22:20 PM	0.8250	0.8622	1.0591
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	125	0.34	101.002000	3:37:33 PM	0.9100	0.9094	1.1486
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	129	0.35	67.475000	3:16:51 PM	1.3700	1.3329	1.2614
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	132	0.36	1.447000	2:05:59 PM	0.9500	0.9336	1.1652
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	139	0.38	-	-	-	-	1.1865
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	146	0.40	6.000000	2:46:03 PM	0.8000	0.8500	1.0764
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	153	0.42	2.680000	2:14:48 PM	0.9250	0.9250	1.1988
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	160	0.44	-	-	-	-	1.2352
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	167	0.46	10.377000	10:13:44 AM	1.1000	1.1000	1.3093
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	174	0.48	3.111300	2:03:17 PM	1.1100	1.1120	1.2555
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	181	0.50	596.640000	3:51:03 PM	1.1100	1.1079	1.1447
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	188	0.52	51.000000	11:49:45 AM	1.2000	1.2000	1.2000
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	195	0.53	3.500000	10:28:30 AM	1.0750	1.0750	1.2275
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	202	0.55	1.000000	11:31:53 AM	1.1000	1.1000	1.2723
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	209	0.57	2.000000	2:39:18 PM	1.1150	1.1150	1.2506

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RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	216	0.59	-	-	-	-	1.2621
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	230	0.63	1.000000	2:23:46 PM	1.1750	1.1750	1.2895
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	237	0.65	-	-	-	-	1.3015
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	244	0.67	2.010000	3:14:53 PM	1.2000	1.2502	1.2975
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	251	0.69	-	-	-	-	1.3218
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	258	0.71	-	-	-	-	1.3712
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	258	0.71	-	-	-	-	1.4633
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	265	0.73	106.500000	11:10:40 AM	1.3150	1.3150	1.3150
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	272	0.75	4000.600000	3:50:33 PM	1.4400	1.4285	1.4021
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	279	0.76	2.392000	9:48:53 AM	1.3500	1.3500	1.3894
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	286	0.78	-	-	-	-	1.3538
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	293	0.80	15.000000	3:32:43 PM	1.5250	1.5250	1.6100
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	293	0.80	630.981000	2:32:41 PM	1.3500	1.3200	1.3448
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	300	0.82	-	-	-	-	1.4272
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	306	0.84	-	-	-	-	1.3926
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	314	0.86	-	-	-	-	1.4040
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	335	0.92	-	-	-	-	1.4834
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	342	0.94	-	-	-	-	1.4927
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	349	0.96	9.000000	2:05:23 PM	1.5000	1.5000	1.5106
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	349	0.96	-	-	-	-	1.5667
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	356	0.98	0.030000	9:51:41 AM	1.6100	1.6100	1.5082
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	356	0.98	8.000000	2:32:40 PM	1.3750	1.3375	1.4177
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	363	0.99	669.208000	3:26:51 PM	1.4505	1.4491	1.4562
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	403	1.10	-	-	-	-	1.4808
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	515	1.41	6.800000	2:05:05 PM	1.6500	1.6500	1.5458
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	544	1.49	-	-	-	-	1.6250
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	586	1.60	-	-	-	-	1.6637
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	620	1.70	-	-	-	-	1.6932
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	668	1.83	46.560000	3:15:28 PM	1.7800	1.7891	1.7309
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	670	1.83	1671.690000	3:48:48 PM	1.8100	1.8042	1.8126
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	737	2.02	1623.690000	3:18:21 PM	1.7850	1.7810	1.7889
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	746	2.04	-	-	-	-	1.8009
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	762	2.09	748.000000	3:48:19 PM	1.8300	1.8400	1.8452
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	806	2.21	3.300000	3:14:55 PM	1.9500	1.9036	1.8402

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	844	2.31	-	-	-	-	1.8690
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	922	2.52	11.100000	3:53:06 PM	2.0500	2.0414	1.8929
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	948	2.60	3444.291000	3:54:21 PM	1.9150	1.9298	1.9223
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	991	2.71	-	-	-	-	1.9908
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,132	3.10	260.760000	3:19:31 PM	2.0000	2.0271	2.0000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,171	3.21	-	-	-	-	2.1205
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,215	3.33	-	-	-	-	2.1584
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,278	3.50	-	-	-	-	2.2040
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,293	3.54	-	-	-	-	2.1148
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,351	3.70	-	-	-	-	2.2202
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,376	3.77	-	-	-	-	2.3227
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,528	4.18	-	-	-	-	2.4702
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,530	4.19	-	-	-	-	2.4632
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,650	4.52	3397.005000	3:59:07 PM	2.5825	2.5802	2.5802
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,678	4.59	771.000000	3:52:04 PM	2.5825	2.5839	2.5803
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,719	4.71	-	-	-	-	2.4952
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,759	4.82	-	-	-	-	2.5197
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,810	4.96	-	-	-	-	2.5713
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,836	5.03	327.000000	2:43:22 PM	2.6075	2.5906	2.5971
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,054	5.62	10.040000	3:05:50 PM	2.7800	2.7864	2.7563
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,084	5.71	-	-	-	-	2.6750
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,132	5.84	3.900000	3:56:28 PM	2.8500	2.8500	2.7144
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,216	6.07	-	-	-	-	2.8350
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,280	6.24	2920.000000	3:58:25 PM	2.7900	2.7891	2.7887
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,405	6.59	-	-	-	-	2.7782
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,603	7.13	-	-	-	-	2.8637
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,860	7.83	-	-	-	-	2.8817
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,897	7.93	257.000000	3:39:02 PM	2.8100	2.8036	2.7966
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,399	9.31	-	-	-	-	2.8934
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,442	9.42	4538.000000	3:57:25 PM	3.0400	3.0389	3.0424
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,461	9.48	-	-	-	-	2.9744
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,643	9.97	-	-	-	-	2.9997
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,817	10.45	160.900000	3:45:41 PM	3.0500	3.0484	2.9925
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,895	10.66	-	-	-	-	3.0638

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,015	10.99	-	-	-	-	3.0948
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,043	11.07	1.500000	3:56:50 PM	3.2750	3.3000	3.1286
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,253	11.64	-	-	-	-	3.2011
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,316	11.82	7.000000	3:51:24 PM	3.3750	3.3707	3.2294
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,428	12.12	7.500000	2:35:52 PM	3.6500	3.6500	3.6150
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,022	13.75	-	-	-	-	3.5772
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,351	14.65	-	-	-	-	3.7348
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,428	14.86	25.000000	3:57:06 PM	4.0500	4.0500	4.0186
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,716	15.65	-	-	-	-	3.8977
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,947	16.28	-	-	-	-	3.9758
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,037	16.53	-	-	-	-	3.9875
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,106	16.72	418.551000	3:46:24 PM	4.0875	4.0866	4.0529
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,227	17.05	-	-	-	-	4.0168
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,563	17.97	51.000000	3:57:31 PM	3.9750	3.9753	3.9467
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,157	19.60	5.530000	2:53:25 PM	4.0200	3.9567	3.9699