

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 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	1	0.00	-	-	-	-	-
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	8	0.02	-	-	-	-	2.496
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	15	0.04	-	-	-	-	2.625
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	22	0.06	0.200000	10:37:21 AM	2.0500	2.0500	3.742
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	29	0.08	23.607000	11:31:55 AM	1.9850	1.9937	2.009
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	36	0.10	-	-	-	-	2.949
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	43	0.12	-	-	-	-	2.504
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	57	0.16	5.170000	10:56:27 AM	2.2900	2.2900	2.663
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	64	0.18	-	-	-	-	2.594
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	71	0.19	1.500000	10:51:39 AM	2.1750	2.1750	3.013
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	78	0.21	0.750000	10:37:33 AM	2.2900	2.2900	2.412
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	85	0.23	0.640000	11:38:02 AM	2.2200	2.2200	2.315
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	92	0.25	2731.606000	1:38:04 PM	2.2150	2.2051	2.208
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	99	0.27	-	-	-	-	2.820
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	99	0.27	-	-	-	-	3.330
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	100	0.27	-	-	-	-	2.819
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	106	0.29	-	-	-	-	2.604
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	113	0.31	-	-	-	-	2.823
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	120	0.33	-	-	-	-	3.251
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	127	0.35	-	-	-	-	2.819
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	127	0.35	-	-	-	-	2.580
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	148	0.41	6.870000	11:39:37 AM	2.3500	2.3500	3.510
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	155	0.42	-	-	-	-	3.536
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	162	0.44	8.568000	10:10:01 AM	2.2500	2.2500	3.015
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	169	0.46	8.020000	11:19:09 AM	2.2500	2.2671	2.422
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	176	0.48	0.520000	10:28:13 AM	2.2250	2.2250	2.422
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	183	0.50	592.254000	1:27:54 PM	2.3200	2.3321	2.374
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	190	0.52	-	-	-	-	2.640
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	204	0.56	-	-	-	-	2.689
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	218	0.60	0.100000	11:30:17 AM	2.8750	2.8750	2.822
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	239	0.65	-	-	-	-	3.102
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	246	0.67	5.000000	11:48:47 AM	2.3750	2.3750	2.835
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	253	0.69	-	-	-	-	2.886
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	258	0.71	8.000000	10:35:54 AM	2.8300	2.8300	2.846
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	260	0.71	-	-	-	-	2.628

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RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	267	0.73	-	-	-	-	2.950
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	274	0.75	-	-	-	-	2.989
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	281	0.77	3.000000	10:32:44 AM	2.6500	2.6500	3.415
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	288	0.79	-	-	-	-	3.129
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	295	0.81	19.000000	11:59:09 AM	2.8000	2.8000	2.845
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	295	0.81	-	-	-	-	2.941
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	302	0.83	-	-	-	-	2.956
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	309	0.85	3.053000	9:03:36 AM	2.6750	2.6750	2.973
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	312	0.85	1300.640000	1:21:20 PM	2.8000	2.7999	2.803
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	330	0.90	10.654000	1:11:15 PM	2.7000	2.7000	2.885
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	337	0.92	1.000000	10:44:24 AM	2.7000	2.7000	2.984
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	344	0.94	-	-	-	-	3.013
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	351	0.96	-	-	-	-	2.833
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	351	0.96	70.325000	10:35:47 AM	2.7000	2.7745	2.782
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	358	0.98	67.766000	1:10:07 PM	2.7250	2.7493	2.799
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	365	1.00	175.665000	1:39:37 PM	2.7250	2.7225	2.761
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	397	1.09	260.500000	11:42:04 AM	2.9500	2.8273	2.852
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	526	1.44	-	-	-	-	2.874
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	561	1.54	-	-	-	-	2.906
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	617	1.69	-	-	-	-	2.896
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	624	1.71	3.510000	9:21:18 AM	2.8300	2.8300	2.821
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	671	1.84	-	-	-	-	2.896
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	783	2.14	760.500000	10:51:35 AM	2.8825	2.8753	2.875
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	812	2.22	1.770000	-	-	-	2.923
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	854	2.34	-	-	-	-	2.931
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	888	2.43	-	-	-	-	2.938
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	936	2.56	112.500000	1:22:58 PM	2.9000	2.8998	2.891
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	938	2.57	1.500000	10:46:37 AM	3.0000	3.0000	2.952
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,005	2.75	3380.400000	1:59:45 PM	2.9100	2.9062	2.909
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,014	2.78	-	-	-	-	2.962
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,030	2.82	-	-	-	-	3.099
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,074	2.94	80.000000	10:16:38 AM	3.0000	3.0000	3.000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,112	3.04	-	-	-	-	2.981
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,190	3.26	35.200000	11:33:16 AM	3.2400	3.0355	3.191
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,259	3.45	-	-	-	-	3.011

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RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,400	3.83	1791.100000	1:59:45 PM	3.0050	3.0003	3.002
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,439	3.94	150.000000	10:08:04 AM	3.1000	3.1000	3.099
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,483	4.06	-	-	-	-	3.056
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,546	4.23	-	-	-	-	3.070
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,561	4.27	-	-	-	-	2.999
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,619	4.43	400.000000	11:53:01 AM	3.0250	3.0250	3.023
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,644	4.50	-	-	-	-	3.091
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,796	4.92	-	-	-	-	3.139
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,798	4.92	-	-	-	-	3.124
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,946	5.33	2150.000000	10:18:46 AM	3.2000	3.2000	3.190
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,987	5.44	-	-	-	-	3.165
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,027	5.55	-	-	-	-	3.174
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,078	5.69	-	-	-	-	3.185
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,104	5.76	5809.418000	1:23:39 PM	3.0700	3.0891	3.077
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,322	6.36	75.000000	11:54:16 AM	3.5750	3.5750	3.568
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,352	6.44	-	-	-	-	3.242
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,400	6.57	-	-	-	-	3.261
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,484	6.80	-	-	-	-	3.267
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,548	6.98	0.500000	11:53:19 AM	3.3000	3.3000	3.500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,673	7.32	-	-	-	-	3.398
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,871	7.86	1950.000000	10:50:17 AM	3.2900	3.2964	3.292
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,128	8.56	-	-	-	-	3.383
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,165	8.67	7590.000000	11:55:12 AM	3.2400	3.2383	3.238
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,667	10.04	-	-	-	-	3.439
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,729	10.21	-	-	-	-	3.373
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,911	10.71	-	-	-	-	3.381
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,085	11.18	5.450000	11:50:01 AM	3.3500	3.3500	3.364
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,163	11.40	-	-	-	-	3.414
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,283	11.73	-	-	-	-	3.437
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,311	11.80	-	-	-	-	3.625
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,521	12.38	1.500000	9:53:31 AM	3.6500	3.6500	3.502
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,584	12.55	-	-	-	-	3.572
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,696	12.86	19.352000	1:14:35 PM	4.1250	3.9895	3.856
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,290	14.48	-	-	-	-	3.771
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,619	15.38	-	-	-	-	3.920

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,696	15.60	-	-	-	-	4.074
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,984	16.38	60.000000	10:48:27 AM	3.9818	3.9818	3.982
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,215	17.02	-	-	-	-	4.248
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,305	17.26	-	-	-	-	4.115
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,374	17.45	6.680000	10:58:40 AM	4.2000	4.2000	4.081
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,495	17.78	-	-	-	-	4.409
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,831	18.70	2586.000000	1:34:48 PM	3.8650	3.8515	3.853
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,425	20.33	8.503000	10:58:45 AM	4.3750	4.3750	4.254