

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 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	1	0.00	-	-	-	-	-
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	8	0.02	9.000000	9:37:33 AM	1.8500	1.8500	2.270
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	15	0.04	-	-	-	-	2.325
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	22	0.06	111.953000	11:19:06 AM	1.8250	1.8290	1.921
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	29	0.08	-	-	-	-	2.372
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	36	0.10	-	-	-	-	2.160
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	50	0.14	-	-	-	-	2.268
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	57	0.16	2.490000	10:09:06 AM	2.0500	2.0500	2.247
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	64	0.18	-	-	-	-	2.863
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	71	0.19	-	-	-	-	2.412
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	78	0.21	4.779000	1:19:43 PM	2.0500	2.0443	2.231
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	85	0.23	-	-	-	-	2.201
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	92	0.25	-	-	-	-	2.645
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	92	0.25	3004.438000	1:53:14 PM	2.0300	2.0330	2.033
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	93	0.26	250.000000	10:19:04 AM	2.5500	2.5500	2.578
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	99	0.27	15.662000	1:33:16 PM	2.0600	2.0600	2.150
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	106	0.29	-	-	-	-	2.436
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	113	0.31	41.500000	11:51:11 AM	2.0750	2.0750	3.035
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	120	0.33	-	-	-	-	2.662
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	120	0.33	-	-	-	-	2.321
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	141	0.39	-	-	-	-	2.501
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	148	0.41	-	-	-	-	2.601
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	155	0.42	-	-	-	-	2.574
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	162	0.44	13.200000	1:27:37 PM	2.0500	2.0500	2.421
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	169	0.46	18.237000	1:37:50 PM	2.2500	2.0873	2.427
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	176	0.48	13.990000	1:37:13 PM	2.1200	2.1136	2.292
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	183	0.50	3111.935000	1:39:41 PM	2.1450	2.1512	2.149
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	197	0.54	-	-	-	-	2.405
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	211	0.58	1.000000	11:20:29 AM	2.6500	2.6500	2.710
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	232	0.64	45.710000	11:48:43 AM	2.1500	2.1500	2.635
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	239	0.65	1.600000	10:42:58 AM	2.2250	2.2250	2.752
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	246	0.67	2.318000	10:52:59 AM	2.2500	2.2500	2.488
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	251	0.69	36.200000	1:50:13 PM	2.4500	2.4500	2.712
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	253	0.69	28.942000	1:37:58 PM	2.3000	2.2928	2.421
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	260	0.71	2.124000	10:50:55 AM	2.3500	2.3500	2.867

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RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	267	0.73	-	-	-	-	2.603
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	274	0.75	8.569000	1:30:41 PM	2.3500	2.3500	2.532
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	281	0.77	-	-	-	-	2.704
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	288	0.79	3.000000	11:37:09 AM	2.7500	2.7500	2.697
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	288	0.79	-	-	-	-	2.622
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	295	0.81	-	-	-	-	2.640
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	302	0.83	-	-	-	-	2.675
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	305	0.84	240.750000	1:49:28 PM	2.6850	2.6645	2.674
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	323	0.88	-	-	-	-	2.715
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	330	0.90	102.000000	10:44:36 AM	2.6000	2.6490	2.650
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	337	0.92	215.164000	1:11:42 PM	2.5250	2.6429	2.692
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	344	0.94	-	-	-	-	2.831
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	344	0.94	200.574000	11:39:10 AM	2.5500	2.6497	2.720
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	351	0.96	217.327000	11:58:24 AM	2.6500	2.6368	2.645
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	358	0.98	26.700000	11:56:24 AM	2.6000	2.5993	2.727
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	365	1.00	754.522000	1:54:18 PM	2.6000	2.6179	2.653
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	390	1.07	0.050000	1:39:57 PM	2.8250	2.8250	2.785
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	519	1.42	-	-	-	-	2.792
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	554	1.52	-	-	-	-	2.813
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	610	1.67	2.000000	11:36:50 AM	2.8500	2.8500	2.817
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	617	1.69	2233.600000	1:22:17 PM	2.7900	2.7918	2.793
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	664	1.82	-	-	-	-	2.825
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	776	2.13	1550.000000	1:27:21 PM	2.8512	2.8512	2.850
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	805	2.20	-	-	-	-	2.841
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	847	2.32	-	-	-	-	2.861
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	881	2.41	-	-	-	-	2.867
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	929	2.54	751.000000	11:40:02 AM	2.8500	2.8374	2.836
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	931	2.55	-	-	-	-	2.878
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	998	2.73	789.700000	1:03:10 PM	2.8625	2.8483	2.858
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,007	2.76	-	-	-	-	2.890
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,023	2.80	60.000000	11:49:27 AM	2.9275	2.9115	2.926
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,067	2.92	4730.600000	1:56:54 PM	2.8750	2.8641	2.869
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,105	3.03	-	-	-	-	2.907
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,183	3.24	135.364971	1:58:58 PM	3.0750	3.0974	3.017
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,252	3.43	-	-	-	-	2.928

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RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,393	3.81	4206.300000	1:56:57 PM	2.9000	2.8870	2.902
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,432	3.92	-	-	-	-	2.992
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,476	4.04	-	-	-	-	2.960
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,539	4.21	-	-	-	-	2.969
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,554	4.26	38.020000	10:18:38 AM	3.0750	3.0750	3.082
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,612	4.41	4000.020000	10:08:58 AM	2.8800	2.8800	2.909
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,637	4.48	-	-	-	-	2.984
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,789	4.90	10.620000	10:51:39 AM	2.9250	2.9250	2.952
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,791	4.90	-	-	-	-	3.006
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,939	5.31	-	-	-	-	3.074
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,980	5.42	-	-	-	-	3.039
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,020	5.53	-	-	-	-	3.046
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,071	5.67	-	-	-	-	3.055
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,097	5.74	373.730000	1:59:12 PM	2.9375	2.9249	2.936
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,315	6.34	48.095000	1:44:26 PM	3.5250	3.3013	3.396
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,345	6.42	-	-	-	-	3.107
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,393	6.55	-	-	-	-	3.122
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,477	6.78	-	-	-	-	3.197
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,541	6.96	-	-	-	-	3.275
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,666	7.30	-	-	-	-	3.222
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,864	7.84	2270.000000	1:53:03 PM	3.2700	3.2401	3.262
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,121	8.55	-	-	-	-	3.272
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,158	8.65	7559.970000	1:05:55 PM	3.2000	3.1974	3.202
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,660	10.02	12.420000	1:28:15 PM	3.6250	3.6250	3.359
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,722	10.19	-	-	-	-	3.331
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,904	10.69	-	-	-	-	3.350
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,078	11.17	108.544332	1:41:24 PM	3.3500	3.3408	3.324
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,156	11.38	-	-	-	-	3.387
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,276	11.71	-	-	-	-	3.409
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,304	11.78	6.500000	11:39:46 AM	3.7500	3.5654	3.506
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,514	12.36	-	-	-	-	3.465
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,577	12.53	-	-	-	-	3.508
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,689	12.84	207.970000	1:06:06 PM	3.9750	3.9750	3.973
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,283	14.46	-	-	-	-	3.680
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,612	15.37	-	-	-	-	3.768

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,689	15.58	1057.000000	10:21:02 AM	4.3684	4.3684	4.386
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,977	16.36	-	-	-	-	3.812
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,208	17.00	-	-	-	-	3.943
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,298	17.24	20.000000	10:20:48 AM	4.0064	4.0064	3.898
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,367	17.43	21.000000	11:08:33 AM	4.2500	4.2500	3.897
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,488	17.76	260.000000	9:56:42 AM	4.4500	4.4500	4.438
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,824	18.68	19.600000	1:02:58 PM	3.9700	3.9700	3.856
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,418	20.31	346.000000	11:47:02 AM	4.5000	4.4006	4.397