

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 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	7	0.02	-	-	-	-	2.270
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	14	0.04	-	-	-	-	2.247
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	21	0.06	15.000000	10:48:40 AM	1.8500	1.8500	1.921
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	28	0.08	-	-	-	-	2.290
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	35	0.10	1045.006400	1:58:00 PM	2.0100	2.0313	2.022
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	49	0.13	-	-	-	-	2.182
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	56	0.15	1.800000	11:13:29 AM	1.9250	1.9250	2.159
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	63	0.17	0.210000	1:43:40 PM	2.0250	2.0250	2.713
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	70	0.19	-	-	-	-	2.301
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	77	0.21	7.250000	1:10:34 PM	2.1500	2.1043	2.231
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	84	0.23	11.559000	11:40:31 AM	2.0000	2.0087	2.201
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	91	0.25	-	-	-	-	2.591
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	91	0.25	2053.090500	1:58:14 PM	2.0360	2.0341	2.034
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	92	0.25	200.000000	11:16:33 AM	2.4500	2.4500	2.483
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	98	0.27	2.700000	1:13:35 PM	2.0500	2.0435	2.150
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	105	0.29	-	-	-	-	2.318
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	112	0.31	-	-	-	-	2.868
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	119	0.33	-	-	-	-	2.615
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	119	0.33	-	-	-	-	2.222
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	140	0.38	-	-	-	-	2.398
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	147	0.40	-	-	-	-	2.493
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	154	0.42	-	-	-	-	2.472
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	161	0.44	-	-	-	-	2.338
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	168	0.46	-	-	-	-	2.348
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	175	0.48	5.500000	1:38:52 PM	2.1000	2.1000	2.293
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	182	0.50	427.581000	1:54:00 PM	2.1500	2.1451	2.149
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	196	0.54	-	-	-	-	2.344
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	210	0.58	-	-	-	-	2.677
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	231	0.63	2.000000	10:08:06 AM	2.1500	2.1500	2.577
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	238	0.65	-	-	-	-	2.687
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	245	0.67	0.500000	10:51:44 AM	2.2750	2.2750	2.488
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	250	0.68	-	-	-	-	2.703
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	252	0.69	-	-	-	-	2.420
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	259	0.71	24.500000	11:44:22 AM	2.3250	2.3454	2.806
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	266	0.73	-	-	-	-	2.572

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	273	0.75	23.842000	11:24:15 AM	2.3500	2.3500	2.532
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	280	0.77	-	-	-	-	2.668
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	287	0.79	-	-	-	-	2.671
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	287	0.79	-	-	-	-	2.591
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	294	0.81	-	-	-	-	2.606
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	301	0.82	5.000000	1:30:21 PM	2.6000	2.6000	2.675
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	304	0.83	121.000000	1:40:23 PM	2.6500	2.6585	2.662
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	322	0.88	-	-	-	-	2.715
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	329	0.90	2044.950000	1:29:09 PM	2.5300	2.5303	2.589
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	336	0.92	67.852000	1:18:35 PM	2.5500	2.5255	2.594
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	343	0.94	-	-	-	-	2.797
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	343	0.94	1005.935000	11:40:15 AM	2.6000	2.5753	2.582
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	350	0.96	6414.002000	1:30:04 PM	2.6000	2.6060	2.609
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	357	0.98	138.110000	1:13:55 PM	2.6250	2.6184	2.664
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	364	1.00	1800.380000	1:47:25 PM	2.6000	2.6081	2.612
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	389	1.07	40.100000	1:59:02 PM	2.8000	2.7925	2.780
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	518	1.42	-	-	-	-	2.765
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	553	1.51	-	-	-	-	2.786
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	609	1.67	-	-	-	-	2.790
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	616	1.69	1150.000000	1:40:16 PM	2.7500	2.7543	2.773
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	663	1.82	-	-	-	-	2.800
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	775	2.12	1660.000000	1:59:39 PM	2.7900	2.8119	2.806
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	804	2.20	-	-	-	-	2.818
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	846	2.32	-	-	-	-	2.837
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	880	2.41	-	-	-	-	2.843
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	928	2.54	1497.030000	1:46:54 PM	2.8100	2.8119	2.815
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	930	2.55	-	-	-	-	2.854
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	997	2.73	2941.040000	1:33:39 PM	2.8250	2.8292	2.830
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,006	2.75	-	-	-	-	2.866
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,022	2.80	800.000000	10:30:58 AM	2.8600	2.8663	2.869
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,066	2.92	2660.000000	1:48:25 PM	2.8425	2.8516	2.852
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,104	3.02	-	-	-	-	2.883
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,182	3.24	125.330000	11:45:06 AM	3.2055	3.0825	3.050
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,251	3.43	-	-	-	-	2.903
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,392	3.81	7889.030000	1:41:17 PM	2.8650	2.8790	2.874

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,431	3.92	-	-	-	-	2.964
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,475	4.04	-	-	-	-	2.935
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,538	4.21	-	-	-	-	2.944
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,553	4.25	550.000000	10:27:50 AM	3.0750	3.0750	3.074
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,611	4.41	1550.000000	1:29:34 PM	2.8600	2.8615	2.864
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,636	4.48	-	-	-	-	2.959
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,788	4.90	273.830000	1:33:51 PM	2.9050	2.9105	2.910
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,790	4.90	-	-	-	-	2.982
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,938	5.31	-	-	-	-	3.074
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,979	5.42	-	-	-	-	3.015
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,019	5.53	-	-	-	-	3.023
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,070	5.67	-	-	-	-	3.032
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,096	5.74	1785.000000	1:23:13 PM	2.8995	2.9037	2.905
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,314	6.34	3.500000	1:10:14 PM	3.5800	3.5800	3.347
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,344	6.42	-	-	-	-	3.086
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,392	6.55	-	-	-	-	3.101
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,476	6.78	1.460000	11:33:36 AM	3.5000	3.5000	3.172
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,540	6.95	-	-	-	-	3.243
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,665	7.30	-	-	-	-	3.200
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,863	7.84	381.600000	1:36:44 PM	3.2500	3.2506	3.259
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,120	8.54	-	-	-	-	3.261
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,157	8.64	4023.680000	1:34:16 PM	3.2075	3.2006	3.201
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,659	10.02	-	-	-	-	3.352
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,721	10.19	-	-	-	-	3.328
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,903	10.69	-	-	-	-	3.347
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,077	11.16	38.000000	11:24:05 AM	3.3800	3.3800	3.323
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,155	11.38	-	-	-	-	3.384
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,275	11.70	-	-	-	-	3.407
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,303	11.78	0.700000	11:32:17 AM	3.8000	3.8000	3.494
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,513	12.36	-	-	-	-	3.464
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,576	12.53	-	-	-	-	3.505
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,688	12.84	5.597000	1:14:34 PM	4.0200	4.0200	3.972
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,282	14.46	-	-	-	-	3.694
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,611	15.36	-	-	-	-	3.794
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,688	15.57	306.967000	11:15:37 AM	4.2000	4.3507	4.373

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,976	16.36	-	-	-	-	3.856
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,207	16.99	43.500000	11:21:14 AM	4.0500	4.0931	3.988
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,297	17.24	-	-	-	-	3.951
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,366	17.43	210.693000	1:11:45 PM	4.1875	4.2268	3.953
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,487	17.76	360.000000	11:11:29 AM	4.1500	4.1750	4.300
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,823	18.68	175.000000	10:26:22 AM	3.9650	3.9650	3.985
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,417	20.31	100.000000	10:14:35 AM	4.3755	4.3755	4.389