

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	6	0.02	0.520000	10:25:40 AM	2.0000	2.0000	2.270
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	13	0.04	-	-	-	-	2.221
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	20	0.06	2.799000	10:04:20 AM	1.8500	1.9220	1.921
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	27	0.07	-	-	-	-	2.259
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	34	0.09	919.866900	1:40:38 PM	2.0200	2.0246	2.023
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	48	0.13	-	-	-	-	2.162
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	55	0.15	-	-	-	-	2.141
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	62	0.17	-	-	-	-	2.643
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	69	0.19	-	-	-	-	2.271
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	76	0.21	77.967000	1:33:42 PM	2.0000	2.1559	2.185
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	83	0.23	-	-	-	-	2.201
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	90	0.25	17.000000	11:36:43 AM	2.5000	2.5662	2.464
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	90	0.25	1071.097800	1:41:30 PM	2.0300	2.0436	2.076
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	91	0.25	200.640000	1:22:10 PM	2.3000	2.3009	2.380
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	97	0.27	0.233000	10:11:23 AM	2.0250	2.0250	2.150
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	104	0.29	2.000000	11:24:26 AM	2.1500	2.1500	2.286
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	111	0.30	-	-	-	-	2.783
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	118	0.32	-	-	-	-	2.490
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	118	0.32	-	-	-	-	2.197
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	139	0.38	4.630000	11:50:06 AM	2.0500	2.0500	2.354
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	146	0.40	-	-	-	-	2.439
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	153	0.42	-	-	-	-	2.420
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	160	0.44	121.845000	11:47:38 AM	2.2400	2.2186	2.240
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	167	0.46	-	-	-	-	2.436
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	174	0.48	63.640000	1:13:28 PM	2.1450	2.1397	2.294
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	181	0.50	502.295000	1:39:04 PM	2.1450	2.1376	2.147
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	195	0.53	-	-	-	-	2.305
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	209	0.57	-	-	-	-	2.563
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	230	0.63	14.500000	11:37:43 AM	2.1500	2.1500	2.536
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	237	0.65	-	-	-	-	2.640
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	244	0.67	-	-	-	-	2.488
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	249	0.68	151.310000	11:41:36 AM	2.5000	2.4998	2.509
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	251	0.69	-	-	-	-	2.420
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	258	0.71	11.500000	10:41:46 AM	2.3250	2.3174	2.759
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	265	0.73	-	-	-	-	2.551

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	272	0.75	0.202000	10:24:25 AM	2.3500	2.3500	2.532
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	279	0.76	-	-	-	-	2.645
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	286	0.78	0.600000	11:49:16 AM	2.7500	2.7500	2.572
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	286	0.78	-	-	-	-	2.577
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	293	0.80	-	-	-	-	2.592
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	300	0.82	-	-	-	-	2.675
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	303	0.83	156.000000	1:24:13 PM	2.6150	2.6152	2.625
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	321	0.88	-	-	-	-	2.715
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	328	0.90	1402.000000	11:28:50 AM	2.5300	2.5300	2.559
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	335	0.92	-	-	-	-	2.594
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	342	0.94	-	-	-	-	2.695
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	342	0.94	56.000000	11:35:21 AM	2.6250	2.6181	2.596
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	349	0.96	22.000000	1:04:07 PM	2.6150	2.6014	2.609
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	356	0.98	5.000000	10:59:37 AM	2.6000	2.6000	2.660
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	363	0.99	358.437000	1:25:51 PM	2.6000	2.6048	2.610
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	388	1.06	450.320000	1:49:00 PM	2.6150	2.6316	2.633
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	517	1.42	-	-	-	-	2.688
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	552	1.51	0.600000	11:51:52 AM	2.8750	2.8750	2.711
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	608	1.67	0.300000	11:52:54 AM	2.7500	2.7500	2.723
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	615	1.68	1160.300000	1:37:58 PM	2.6950	2.7077	2.708
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	662	1.81	-	-	-	-	2.738
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	774	2.12	1418.000000	11:22:34 AM	2.7650	2.7642	2.766
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	803	2.20	-	-	-	-	2.768
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	845	2.31	-	-	-	-	2.788
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	879	2.41	-	-	-	-	2.795
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	927	2.54	350.000000	11:05:53 AM	2.7900	2.7814	2.786
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	929	2.54	-	-	-	-	2.809
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	996	2.73	711.000000	11:32:00 AM	2.8000	2.7983	2.801
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,005	2.75	-	-	-	-	2.824
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,021	2.80	61.020000	10:42:34 AM	2.8400	2.8400	2.858
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,065	2.92	599.000000	11:42:37 AM	2.7950	2.8146	2.809
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,103	3.02	-	-	-	-	2.846
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,181	3.23	254.000000	11:20:43 AM	3.2000	3.0671	3.057
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,250	3.42	-	-	-	-	2.869
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,391	3.81	4448.500000	1:58:59 PM	2.8200	2.8379	2.822

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,430	3.92	-	-	-	-	2.929
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,474	4.04	-	-	-	-	2.904
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,537	4.21	-	-	-	-	2.914
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,552	4.25	68.500000	10:52:54 AM	3.0750	3.0038	3.029
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,610	4.41	96.000000	11:14:32 AM	2.8400	2.8400	2.862
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,635	4.48	-	-	-	-	2.929
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,787	4.89	754.000000	11:28:34 AM	2.8600	2.8605	2.860
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,789	4.90	-	-	-	-	2.954
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,937	5.30	610.000000	11:02:39 AM	3.0000	3.0045	3.000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,978	5.42	-	-	-	-	2.988
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,018	5.53	-	-	-	-	2.996
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,069	5.67	-	-	-	-	3.006
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,095	5.74	1389.639000	1:59:59 PM	2.8650	2.8784	2.877
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,313	6.33	22.000000	1:19:40 PM	3.5000	3.3330	3.298
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,343	6.42	4.230000	11:24:13 AM	3.6800	3.6800	3.063
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,391	6.55	-	-	-	-	3.078
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,475	6.78	-	-	-	-	3.144
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,539	6.95	-	-	-	-	3.211
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,664	7.29	-	-	-	-	3.175
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,862	7.84	1799.910000	1:03:00 PM	3.2050	3.2492	3.256
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,119	8.54	-	-	-	-	3.243
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,156	8.64	7009.100000	1:34:19 PM	3.1600	3.0719	3.159
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,658	10.02	-	-	-	-	3.336
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,720	10.19	-	-	-	-	3.315
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,902	10.68	-	-	-	-	3.335
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,076	11.16	563.700000	1:58:16 PM	3.3125	3.3133	3.313
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,154	11.37	-	-	-	-	3.377
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,274	11.70	-	-	-	-	3.403
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,302	11.78	1.800000	11:32:05 AM	3.6250	3.6250	3.484
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,512	12.35	-	-	-	-	3.472
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,575	12.53	-	-	-	-	3.514
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,687	12.83	47.500000	11:21:00 AM	3.9700	3.9300	3.972
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,281	14.46	3.300000	10:49:32 AM	4.3000	4.3000	3.760
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,610	15.36	-	-	-	-	3.889
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,687	15.57	110.700000	10:13:56 AM	4.0000	4.1127	4.246

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,975	16.36	-	-	-	-	3.979
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,206	16.99	-	-	-	-	4.113
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,296	17.24	-	-	-	-	4.081
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,365	17.43	10.962000	9:52:50 AM	4.2800	4.2773	4.250
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,486	17.76	-	-	-	-	4.300
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,822	18.68	14.100000	11:33:42 AM	3.9250	3.9250	3.985
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,416	20.30	5.200000	11:41:24 AM	4.4800	4.4800	4.389