

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	5	0.01	-	-	-	-	-
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	12	0.03	0.250000	10:41:58 AM	1.8500	1.8500	2.184
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	19	0.05	0.747200	10:42:43 AM	1.8500	1.8500	1.921
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	26	0.07	-	-	-	-	2.218
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	33	0.09	1727.212000	1:47:54 PM	2.0560	2.0947	2.097
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	47	0.13	-	-	-	-	2.129
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	54	0.15	-	-	-	-	2.111
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	61	0.17	-	-	-	-	2.566
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	68	0.19	-	-	-	-	2.229
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	75	0.21	-	-	-	-	2.183
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	82	0.23	70.000000	10:30:46 AM	2.0000	2.0000	2.096
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	89	0.24	10.000000	1:06:05 PM	2.5800	2.5800	2.428
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	89	0.24	814.635000	1:47:55 PM	2.0250	2.0268	2.033
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	90	0.25	2.000000	10:39:38 AM	2.5850	2.4925	2.333
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	96	0.26	-	-	-	-	2.150
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	103	0.28	-	-	-	-	2.247
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	110	0.30	-	-	-	-	2.699
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	117	0.32	-	-	-	-	2.458
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	117	0.32	-	-	-	-	2.170
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	138	0.38	2.010000	1:40:54 PM	2.0500	2.0500	2.319
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	145	0.40	-	-	-	-	2.397
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	152	0.42	-	-	-	-	2.382
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	159	0.44	-	-	-	-	2.240
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	166	0.45	-	-	-	-	2.401
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	173	0.47	48.830000	1:42:40 PM	2.1250	2.1250	2.293
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	180	0.49	453.790000	1:23:59 PM	2.1350	2.1315	2.145
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	194	0.53	-	-	-	-	2.288
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	208	0.57	-	-	-	-	2.537
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	229	0.63	-	-	-	-	2.502
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	236	0.65	5.000000	10:10:23 AM	2.2250	2.2250	2.597
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	243	0.67	105.500000	10:23:44 AM	2.1850	2.2224	2.298
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	248	0.68	-	-	-	-	2.497
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	250	0.68	-	-	-	-	2.420
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	257	0.70	41.030000	11:51:40 AM	2.4000	2.3269	2.709
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	264	0.72	-	-	-	-	2.521

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	271	0.74	-	-	-	-	2.532
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	278	0.76	-	-	-	-	2.612
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	285	0.78	0.750000	11:11:25 AM	2.6500	2.6500	2.549
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	285	0.78	-	-	-	-	2.552
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	292	0.80	5.000000	10:16:32 AM	2.4750	2.4750	2.567
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	299	0.82	-	-	-	-	2.675
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	302	0.83	500.000000	11:17:36 AM	2.5850	2.5940	2.598
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	320	0.88	5.000000	10:21:33 AM	2.4750	2.4750	2.715
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	327	0.90	805.070000	1:43:42 PM	2.5350	2.5373	2.558
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	334	0.91	909.808000	11:12:43 AM	2.5700	2.5908	2.576
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	341	0.93	-	-	-	-	2.664
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	341	0.93	7.000000	11:51:16 AM	2.5250	2.5250	2.597
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	348	0.95	42.000000	11:33:38 AM	2.6150	2.6143	2.609
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	355	0.97	105.620000	1:58:50 PM	2.6150	2.6136	2.625
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	362	0.99	380.895000	1:33:39 PM	2.6000	2.5896	2.606
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	387	1.06	6.650000	11:22:11 AM	2.6600	2.7279	2.641
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	516	1.41	-	-	-	-	2.664
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	551	1.51	-	-	-	-	2.686
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	607	1.66	65.000000	10:20:52 AM	2.6950	2.6950	2.695
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	614	1.68	752.800000	11:30:25 AM	2.6550	2.6835	2.686
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	661	1.81	-	-	-	-	2.712
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	773	2.12	-	-	-	-	2.756
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	802	2.20	-	-	-	-	2.744
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	844	2.31	-	-	-	-	2.763
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	878	2.40	-	-	-	-	2.772
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	926	2.54	552.800000	1:24:35 PM	2.7300	2.7401	2.734
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	928	2.54	-	-	-	-	2.786
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	995	2.72	992.000000	1:56:24 PM	2.7400	2.7452	2.745
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,004	2.75	-	-	-	-	2.802
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,020	2.79	859.000000	1:41:06 PM	2.7500	2.7515	2.752
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,064	2.91	248.348000	1:34:17 PM	2.7700	2.7805	2.794
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,102	3.02	-	-	-	-	2.826
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,180	3.23	1.900000	10:50:10 AM	3.2000	3.2024	3.055
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,249	3.42	-	-	-	-	2.848
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,390	3.81	442.028000	1:17:31 PM	2.7600	2.7659	2.758

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,429	3.91	10.000000	9:42:26 AM	2.8500	2.8500	2.904
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,473	4.03	-	-	-	-	2.882
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,536	4.21	-	-	-	-	2.890
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,551	4.25	-	-	-	-	3.026
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,609	4.41	-	-	-	-	2.858
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,634	4.47	-	-	-	-	2.904
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,786	4.89	300.000000	-	-	-	2.853
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,788	4.90	-	-	-	-	2.926
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,936	5.30	130.000000	9:24:59 AM	3.0000	3.0000	2.999
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,977	5.41	-	-	-	-	2.957
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,017	5.52	-	-	-	-	2.964
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,068	5.66	-	-	-	-	2.973
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,094	5.73	3702.000000	1:13:18 PM	2.8350	2.8407	2.842
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,312	6.33	155.000000	11:54:52 AM	3.5000	3.4960	3.500
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,342	6.41	5.600000	1:33:19 PM	3.6800	3.4893	3.027
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,390	6.54	-	-	-	-	3.041
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,474	6.77	-	-	-	-	3.102
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,538	6.95	-	-	-	-	3.164
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,663	7.29	-	-	-	-	3.134
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,861	7.83	318.720000	10:23:04 AM	3.2000	3.1598	3.195
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,118	8.54	-	-	-	-	3.205
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,155	8.64	2859.100000	1:52:41 PM	3.1450	3.1534	3.152
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,657	10.01	1.760000	1:50:38 PM	3.4000	3.4000	3.300
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,719	10.18	-	-	-	-	3.282
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,901	10.68	-	-	-	-	3.303
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,075	11.16	140.000000	1:44:31 PM	3.3100	3.3036	3.309
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,153	11.37	-	-	-	-	3.352
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,273	11.70	1200.000000	10:47:04 AM	3.4033	3.4033	3.403
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,301	11.78	0.100000	9:56:10 AM	3.8500	3.8500	3.459
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,511	12.35	-	-	-	-	3.458
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,574	12.52	-	-	-	-	3.499
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,686	12.83	40.000000	1:06:13 PM	3.9500	3.9500	3.972
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,280	14.46	-	-	-	-	3.736
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,609	15.36	-	-	-	-	3.858
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,686	15.57	21.600000	11:36:30 AM	4.1750	4.0535	4.243

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,974	16.36	3.000000	1:44:49 PM	4.3500	4.3500	3.953
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,205	16.99	-	-	-	-	4.087
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,295	17.24	-	-	-	-	4.053
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,364	17.42	4.000000	1:41:49 PM	4.2800	4.2800	4.249
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,485	17.76	-	-	-	-	4.202
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,821	18.68	100.000000	11:25:40 AM	3.8800	3.8800	3.880
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,415	20.30	71.800000	1:44:19 PM	4.4700	4.2696	4.280