

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 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	6	0.02	-	-	-	-	2.098
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	13	0.04	50.156000	11:02:52 AM	2.0500	2.0199	1.984
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	20	0.06	1.914000	1:20:18 PM	2.0500	2.0500	2.117
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	27	0.07	4273.085200	1:45:55 PM	2.0250	2.0343	2.042
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	41	0.11	-	-	-	-	2.070
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	48	0.13	-	-	-	-	2.063
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	55	0.15	-	-	-	-	2.318
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	62	0.17	-	-	-	-	2.136
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	69	0.19	-	-	-	-	2.187
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	76	0.21	0.568000	10:16:05 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	83	0.23	-	-	-	-	2.294
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	83	0.23	25.546000	11:48:32 AM	2.0150	2.0151	2.030
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	84	0.23	70.000000	1:46:06 PM	2.1000	2.0786	2.128
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	90	0.25	1803.516200	1:56:32 PM	2.0250	2.0267	2.026
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	97	0.27	1.576000	10:32:18 AM	2.0350	2.0287	2.164
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	104	0.29	-	-	-	-	2.417
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	111	0.30	3.000000	9:43:37 AM	2.3500	2.3500	2.339
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	111	0.30	-	-	-	-	2.128
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	132	0.36	-	-	-	-	2.220
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	139	0.38	-	-	-	-	2.267
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	146	0.40	-	-	-	-	2.262
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	153	0.42	-	-	-	-	2.240
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	160	0.44	-	-	-	-	2.279
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	167	0.46	11.510000	1:46:21 PM	2.0750	2.0750	2.323
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	174	0.48	21.286000	1:42:10 PM	2.0855	2.0836	2.111
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	181	0.50	1214.499400	1:59:33 PM	2.1050	2.1002	2.102
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	188	0.52	-	-	-	-	2.227
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	202	0.55	1.000000	1:03:58 PM	2.5500	2.5500	2.414
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	223	0.61	-	-	-	-	2.379
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	230	0.63	-	-	-	-	2.438
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	237	0.65	-	-	-	-	2.298
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	242	0.66	-	-	-	-	2.514
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	244	0.67	-	-	-	-	2.420
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	251	0.69	-	-	-	-	2.520
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	258	0.71	-	-	-	-	2.423

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	265	0.73	-	-	-	-	2.472
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	272	0.75	-	-	-	-	2.491
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	279	0.76	7.500000	1:16:54 PM	2.5000	2.5167	2.420
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	279	0.76	-	-	-	-	2.464
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	286	0.78	1.550000	11:14:04 AM	2.3750	2.3750	2.475
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	293	0.80	-	-	-	-	2.606
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	296	0.81	100.000000	9:52:14 AM	2.5000	2.5000	2.511
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	314	0.86	-	-	-	-	2.647
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	321	0.88	1727.000000	1:03:47 PM	2.4250	2.4264	2.429
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	328	0.90	22.400000	11:45:16 AM	2.3000	2.4821	2.574
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	335	0.92	-	-	-	-	2.485
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	335	0.92	1000.000000	11:56:56 AM	2.4300	2.4300	2.497
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	342	0.94	-	-	-	-	2.510
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	349	0.96	-	-	-	-	2.555
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	356	0.98	402.300000	1:23:14 PM	2.4850	2.4849	2.578
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	363	0.99	2461.101000	1:53:54 PM	2.4750	2.4690	2.474
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	381	1.04	1254.300000	1:04:45 PM	2.5500	2.5664	2.549
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	510	1.40	-	-	-	-	2.499
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	545	1.49	5.000000	10:26:30 AM	2.7500	2.7500	2.514
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	601	1.65	8.000000	1:04:22 PM	2.5750	2.5750	2.619
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	608	1.67	200.000000	9:04:12 AM	2.5750	2.5750	2.550
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	655	1.79	-	-	-	-	2.539
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	767	2.10	455.150000	11:33:27 AM	2.5200	2.5354	2.535
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	796	2.18	-	-	-	-	2.567
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	838	2.29	-	-	-	-	2.580
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	872	2.39	-	-	-	-	2.587
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	920	2.52	995.500000	1:31:55 PM	2.5250	2.5359	2.534
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	922	2.52	-	-	-	-	2.597
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	989	2.71	1244.359000	1:15:16 PM	2.5500	2.5345	2.536
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	998	2.73	-	-	-	-	2.610
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,014	2.78	250.000000	11:54:16 AM	2.5500	2.5780	2.562
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,058	2.90	700.000000	11:46:10 AM	2.5750	2.5882	2.586
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,096	3.00	-	-	-	-	2.628
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,174	3.21	62.000000	1:06:01 PM	2.7500	2.7669	2.804
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,243	3.40	-	-	-	-	2.650

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RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,384	3.79	1974.447000	1:40:26 PM	2.5750	2.5821	2.578
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,423	3.90	-	-	-	-	2.692
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,467	4.02	-	-	-	-	2.682
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,530	4.19	-	-	-	-	2.694
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,545	4.23	42.000000	11:26:33 AM	2.8000	2.8000	2.780
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,603	4.39	11064.506000	1:53:16 PM	2.6250	2.6511	2.631
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,628	4.46	-	-	-	-	2.712
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,780	4.87	8163.993000	1:34:38 PM	2.6275	2.6978	2.651
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,782	4.88	-	-	-	-	2.741
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,930	5.28	717.250000	1:58:46 PM	2.7000	2.7690	2.731
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,971	5.40	-	-	-	-	2.785
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,011	5.51	-	-	-	-	2.795
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,062	5.65	-	-	-	-	2.808
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,088	5.72	3746.500000	1:39:56 PM	2.6850	2.6934	2.684
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,306	6.31	31.600000	11:44:09 AM	3.3000	3.2759	3.496
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,336	6.40	50.000000	9:27:45 AM	3.1000	3.1000	3.099
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,384	6.53	-	-	-	-	2.897
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,468	6.76	4.419000	1:22:48 PM	3.3250	3.3250	2.944
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,532	6.93	-	-	-	-	2.989
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,657	7.27	5.000000	10:50:23 AM	3.0500	3.0500	2.991
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,855	7.82	323.600000	11:46:45 AM	3.0850	3.0809	3.080
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,112	8.52	-	-	-	-	3.091
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,149	8.62	6413.380000	1:59:42 PM	3.0200	3.0208	3.009
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,651	10.00	-	-	-	-	3.190
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,713	10.17	-	-	-	-	3.185
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,895	10.66	-	-	-	-	3.212
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,069	11.14	1851.237174	1:58:41 PM	3.1800	3.1826	3.184
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,147	11.35	-	-	-	-	3.266
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,267	11.68	56.900000	11:58:48 AM	3.5000	3.6757	3.627
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,295	11.76	20.272000	11:59:06 AM	3.8500	3.8463	3.345
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,505	12.33	-	-	-	-	3.379
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,568	12.51	50.000000	1:02:47 PM	4.1000	4.1000	4.100
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,680	12.81	403.700000	1:48:47 PM	3.9475	3.9026	3.920
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,274	14.44	-	-	-	-	3.691
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,603	15.34	-	-	-	-	3.821

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,680	15.55	-	-	-	-	4.238
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,968	16.34	-	-	-	-	3.927
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,199	16.97	5.000000	11:48:58 AM	4.2900	4.2900	4.027
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,289	17.22	8.450000	1:22:45 PM	4.3750	4.3750	4.009
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,358	17.41	256.111000	1:47:34 PM	4.1900	4.1974	4.195
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,479	17.74	260.000000	9:59:00 AM	4.3000	4.3000	4.300
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,815	18.66	2360.000000	1:59:50 PM	3.1800	3.7605	3.762
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,409	20.29	6.000000	11:31:56 AM	4.4000	4.4000	4.226