

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	5	0.01	-	-	-	-	2.086
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	12	0.03	0.100000	10:13:48 AM	2.0500	2.0500	1.984
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	19	0.05	2.002000	10:31:10 AM	1.9500	1.9500	2.103
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	26	0.07	2098.446800	1:30:44 PM	2.0500	2.0327	2.040
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	40	0.11	-	-	-	-	2.058
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	47	0.13	-	-	-	-	2.051
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	54	0.15	-	-	-	-	2.281
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	61	0.17	5.523000	1:22:39 PM	2.0500	2.0455	2.115
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	68	0.19	15.450000	10:46:45 AM	2.0000	2.0000	2.187
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	75	0.21	-	-	-	-	2.104
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	82	0.23	-	-	-	-	2.264
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	82	0.23	-	-	-	-	2.030
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	83	0.23	46.000000	11:44:04 AM	2.0000	2.0326	2.097
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	89	0.24	1185.637800	1:29:35 PM	2.0200	2.0255	2.026
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	96	0.26	101.010000	10:58:32 AM	2.0750	2.0255	2.025
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	103	0.28	500.000000	1:07:25 PM	2.0750	2.0750	2.075
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	110	0.30	-	-	-	-	2.313
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	110	0.30	0.100000	11:53:58 AM	2.0800	2.0800	2.105
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	131	0.36	-	-	-	-	2.189
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	138	0.38	-	-	-	-	2.232
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	145	0.40	-	-	-	-	2.228
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	152	0.42	7.259600	11:54:48 AM	2.0500	2.0500	2.240
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	159	0.44	-	-	-	-	2.244
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	166	0.45	1.000000	10:08:58 AM	2.0750	2.0750	2.292
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	173	0.47	59.863000	1:49:55 PM	2.0950	2.0934	2.103
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	180	0.49	178.604800	1:56:28 PM	2.0850	2.1002	2.101
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	187	0.51	-	-	-	-	2.194
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	201	0.55	3.855000	1:18:27 PM	2.3750	2.3594	2.392
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	222	0.61	400.525000	1:18:58 PM	2.2000	2.1750	2.175
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	229	0.63	0.823000	10:11:42 AM	2.3750	2.3750	2.366
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	236	0.65	-	-	-	-	2.298
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	241	0.66	200.540000	10:59:26 AM	2.3875	2.3879	2.421
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	243	0.67	219.300000	1:05:13 PM	2.3000	2.3000	2.316
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	250	0.68	7.205000	1:06:33 PM	2.1750	2.1750	2.431
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	257	0.70	-	-	-	-	2.340

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	264	0.72	18.965000	10:16:15 AM	2.3500	2.3500	2.381
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	271	0.74	350.000000	1:08:49 PM	2.4250	2.4250	2.425
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	278	0.76	30.000000	10:20:42 AM	2.4375	2.4375	2.410
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	278	0.76	-	-	-	-	2.374
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	285	0.78	-	-	-	-	2.389
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	292	0.80	69.748000	10:16:37 AM	2.3750	2.3750	2.375
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	295	0.81	163.980000	1:17:22 PM	2.4500	2.4012	2.444
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	313	0.86	150.000000	9:54:12 AM	2.4000	2.4000	2.400
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	320	0.88	-	-	-	-	2.429
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	327	0.90	900.000000	1:03:54 PM	2.4000	2.4000	2.400
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	334	0.91	2.500000	10:58:43 AM	2.4550	2.4550	2.472
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	334	0.91	800.000000	11:56:16 AM	2.4300	2.4300	2.448
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	341	0.93	30.000000	1:06:07 PM	2.4250	2.4467	2.513
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	348	0.95	11.080000	1:48:47 PM	2.4500	2.4500	2.552
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	355	0.97	17.370000	1:59:01 PM	2.4500	2.4500	2.579
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	362	0.99	351.740000	1:07:18 PM	2.4500	2.4574	2.469
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	380	1.04	240.000000	1:49:21 PM	2.6000	2.5260	2.532
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	509	1.39	-	-	-	-	2.486
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	544	1.49	-	-	-	-	2.499
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	600	1.64	-	-	-	-	2.594
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	607	1.66	454.010000	1:05:17 PM	2.5250	2.5036	2.503
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	654	1.79	-	-	-	-	2.521
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	766	2.10	800.310000	1:58:06 PM	2.5250	2.5287	2.530
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	795	2.18	-	-	-	-	2.547
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	837	2.29	-	-	-	-	2.560
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	871	2.39	-	-	-	-	2.566
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	919	2.52	654.520000	1:18:34 PM	2.5275	2.5375	2.534
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	921	2.52	-	-	-	-	2.576
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	988	2.71	167.480000	1:46:21 PM	2.5500	2.5286	2.534
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	997	2.73	-	-	-	-	2.589
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,013	2.77	8989.000000	1:16:59 PM	2.6250	2.5501	2.554
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,057	2.89	2481.602000	1:50:55 PM	2.6000	2.5798	2.598
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,095	3.00	-	-	-	-	2.607
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,173	3.21	102.500000	1:18:35 PM	2.7500	2.7516	2.749
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,242	3.40	-	-	-	-	2.634

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RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,383	3.79	3551.500000	1:01:32 PM	2.5950	2.5987	2.597
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,422	3.89	-	-	-	-	2.681
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,466	4.01	-	-	-	-	2.675
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,529	4.19	-	-	-	-	2.689
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,544	4.23	181.000000	1:18:04 PM	2.8250	2.8896	2.889
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,602	4.39	6241.272000	11:32:05 AM	2.6300	2.6165	2.618
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,627	4.45	-	-	-	-	2.711
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,779	4.87	-	-	-	-	2.648
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,781	4.88	-	-	-	-	2.746
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,929	5.28	-	-	-	-	2.730
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,970	5.39	-	-	-	-	2.793
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,010	5.50	-	-	-	-	2.803
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,061	5.64	-	-	-	-	2.817
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,087	5.71	260.000000	11:24:05 AM	2.7000	2.6962	2.687
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,305	6.31	87.750000	1:17:06 PM	3.2000	3.2470	3.496
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,335	6.39	3.890000	11:37:41 AM	3.3250	3.3147	3.097
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,383	6.52	-	-	-	-	2.904
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,467	6.75	-	-	-	-	2.948
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,531	6.93	-	-	-	-	2.990
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,656	7.27	5.000000	11:47:49 AM	3.3000	3.3000	2.992
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,854	7.81	100.000000	9:37:22 AM	3.0000	2.9925	2.991
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,111	8.52	5.000000	11:47:48 AM	3.3000	3.3000	3.079
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,148	8.62	5636.300000	1:36:06 PM	3.0165	3.0200	3.014
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,650	9.99	15.500000	11:48:17 AM	3.3500	3.2261	3.167
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,712	10.16	-	-	-	-	3.162
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,894	10.66	-	-	-	-	3.185
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,068	11.14	357.210000	1:57:33 PM	3.2000	3.1776	3.177
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,146	11.35	-	-	-	-	3.238
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,266	11.68	-	-	-	-	3.626
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,294	11.76	-	-	-	-	3.314
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,504	12.33	6.245000	1:15:33 PM	3.8000	3.8000	3.357
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,567	12.50	-	-	-	-	4.100
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,679	12.81	74.730000	1:16:58 PM	3.9500	3.9781	3.936
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,273	14.44	1.650000	11:41:49 AM	4.0500	4.0500	3.705
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,602	15.34	1.000000	11:42:35 AM	4.0500	4.0500	3.861

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,679	15.55	84.500000	11:41:02 AM	4.0500	4.0500	4.066
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,967	16.34	-	-	-	-	4.002
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,198	16.97	-	-	-	-	4.121
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,288	17.22	-	-	-	-	4.087
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,357	17.41	115.525000	1:19:17 PM	4.1700	4.1653	4.183
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,478	17.74	-	-	-	-	4.299
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,814	18.66	1075.300000	1:21:19 PM	3.7300	3.7515	3.752
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,408	20.28	120.000000	1:03:09 PM	4.3450	4.3500	4.073