

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	1	0.00	-	-	-	-	-
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	8	0.02	102.460000	1:10:17 PM	2.0500	2.0500	2.058
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	15	0.04	-	-	-	-	2.071
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	22	0.06	713.673400	1:51:45 PM	2.0350	2.0182	2.036
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	36	0.10	5.000000	10:24:51 AM	1.9800	1.9800	2.038
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	43	0.12	-	-	-	-	2.034
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	50	0.14	-	-	-	-	2.189
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	57	0.16	1.549000	1:33:50 PM	2.0000	2.0323	2.078
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	64	0.18	8.061000	11:25:18 AM	1.7000	1.8752	2.163
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	71	0.19	-	-	-	-	2.104
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	78	0.21	-	-	-	-	2.306
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	78	0.21	65.654000	1:59:24 PM	2.0000	2.0000	2.027
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	79	0.22	100.000000	1:12:27 PM	2.2000	2.1875	2.188
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	85	0.23	330.652500	1:40:04 PM	2.0200	2.0165	2.025
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	92	0.25	2207.165400	1:44:56 PM	2.0210	2.0197	2.017
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	99	0.27	102.425000	11:52:29 AM	2.0200	2.0216	2.054
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	106	0.29	-	-	-	-	2.350
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	106	0.29	-	-	-	-	2.081
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	127	0.35	4.190000	1:56:06 PM	1.7500	1.7500	2.150
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	134	0.37	-	-	-	-	2.182
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	141	0.39	-	-	-	-	2.183
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	148	0.41	9.300000	11:47:17 AM	2.0500	2.0500	2.240
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	155	0.42	-	-	-	-	2.202
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	162	0.44	0.500000	11:20:16 AM	2.0850	2.0850	2.292
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	169	0.46	119.898000	11:53:45 AM	2.0900	2.0892	2.100
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	176	0.48	248.746000	1:43:57 PM	2.0850	2.1027	2.102
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	183	0.50	497.855000	1:30:06 PM	2.0900	2.1030	2.110
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	197	0.54	10.146488	1:12:40 PM	2.5000	2.5000	2.409
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	218	0.60	100.770000	11:28:21 AM	2.1500	2.2899	2.220
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	225	0.62	-	-	-	-	2.331
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	232	0.64	-	-	-	-	2.298
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	237	0.65	-	-	-	-	2.424
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	239	0.65	220.000000	11:08:41 AM	2.2950	2.2950	2.297
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	246	0.67	15.000000	11:32:05 AM	2.2500	2.2500	2.391
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	253	0.69	2.000000	9:50:09 AM	2.1750	2.1750	2.335

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	260	0.71	2.000000	10:07:32 AM	2.1000	2.1000	2.368
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	267	0.73	-	-	-	-	2.425
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	274	0.75	-	-	-	-	2.419
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	274	0.75	-	-	-	-	2.375
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	281	0.77	-	-	-	-	2.387
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	288	0.79	-	-	-	-	2.375
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	291	0.80	216.916000	1:14:01 PM	2.4750	2.4220	2.414
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	309	0.85	322.721000	1:17:26 PM	2.4000	2.4000	2.400
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	316	0.87	0.500000	10:17:59 AM	2.4000	2.4000	2.430
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	323	0.88	214.945000	11:51:33 AM	2.4500	2.4221	2.419
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	330	0.90	-	-	-	-	2.466
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	330	0.90	650.000000	1:48:47 PM	2.4500	2.4577	2.452
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	337	0.92	-	-	-	-	2.513
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	344	0.94	-	-	-	-	2.553
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	351	0.96	4.490000	11:57:30 AM	2.3850	2.3850	2.582
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	358	0.98	314.413000	1:16:26 PM	2.4350	2.4316	2.455
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	365	1.00	530.085000	1:25:38 PM	2.4175	2.4199	2.420
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	376	1.03	509.050000	1:47:06 PM	2.5400	2.4960	2.532
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	505	1.38	-	-	-	-	2.497
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	540	1.48	-	-	-	-	2.510
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	596	1.63	-	-	-	-	2.581
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	603	1.65	200.000000	1:47:04 PM	2.5800	2.5800	2.540
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	650	1.78	30.000000	1:10:23 PM	2.7000	2.7000	2.539
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	762	2.09	525.000000	1:03:11 PM	2.5400	2.5820	2.560
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	791	2.17	-	-	-	-	2.574
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	833	2.28	-	-	-	-	2.588
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	867	2.37	-	-	-	-	2.597
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	915	2.51	254.186000	11:19:10 AM	2.6125	2.6128	2.580
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	917	2.51	-	-	-	-	2.610
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	984	2.69	273.000000	1:45:29 PM	2.5750	2.5746	2.561
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	993	2.72	-	-	-	-	2.629
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,009	2.76	462.000000	11:39:21 AM	2.6400	2.6254	2.617
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,053	2.88	2759.040000	11:26:54 AM	2.5100	2.5600	2.601
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,091	2.99	-	-	-	-	2.654
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,169	3.20	307.070000	1:45:27 PM	2.8000	2.8518	2.837

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,238	3.39	-	-	-	-	2.687
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,379	3.78	417.765000	1:24:53 PM	2.6500	2.6494	2.648
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,418	3.88	-	-	-	-	2.736
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,462	4.00	-	-	-	-	2.736
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,525	4.18	-	-	-	-	2.749
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,540	4.22	-	-	-	-	2.858
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,598	4.38	3669.600000	1:43:10 PM	2.7300	2.7254	2.726
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,623	4.44	-	-	-	-	2.770
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,775	4.86	4.800000	1:27:07 PM	2.8000	2.7281	2.778
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,777	4.87	-	-	-	-	2.804
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,925	5.27	252.485000	1:41:12 PM	2.8000	2.7990	2.800
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,966	5.38	-	-	-	-	2.847
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,006	5.49	-	-	-	-	2.856
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,057	5.63	-	-	-	-	2.868
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,083	5.70	925.930000	1:25:02 PM	2.8250	2.7857	2.819
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,301	6.30	23.520000	1:20:40 PM	3.4600	3.3180	3.375
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,331	6.38	2.000000	10:41:56 AM	3.3300	3.3300	3.112
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,379	6.51	-	-	-	-	2.948
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,463	6.74	-	-	-	-	2.984
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,527	6.92	0.500000	11:17:51 AM	3.2000	3.2000	3.016
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,652	7.26	-	-	-	-	3.029
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,850	7.80	-	-	-	-	2.989
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,107	8.51	-	-	-	-	3.135
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,144	8.61	6391.050000	1:57:21 PM	3.1675	3.1427	3.165
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,646	9.98	-	-	-	-	3.257
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,708	10.15	-	-	-	-	3.260
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,890	10.65	-	-	-	-	3.296
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,064	11.13	1509.780000	1:43:03 PM	3.3015	3.2926	3.295
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,142	11.34	-	-	-	-	3.356
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,262	11.67	-	-	-	-	3.636
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,290	11.75	-	-	-	-	3.422
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,500	12.32	-	-	-	-	3.467
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,563	12.49	-	-	-	-	3.995
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,675	12.80	75.795000	1:35:00 PM	3.9500	3.9697	3.936
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,269	14.43	-	-	-	-	3.750

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,598	15.33	-	-	-	-	3.871
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,675	15.54	-	-	-	-	4.032
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,963	16.33	-	-	-	-	3.982
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,194	16.96	12.000000	9:37:39 AM	4.1250	4.1250	4.073
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,284	17.21	-	-	-	-	4.069
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,353	17.39	17794.600000	1:46:03 PM	4.2350	4.2101	4.215
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,474	17.73	-	-	-	-	4.278
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,810	18.65	563.110000	1:53:36 PM	3.8800	3.8501	3.882
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,404	20.27	361.000000	11:09:16 AM	4.0000	4.1528	4.328