

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 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	7	0.02	-	-	-	-	2.058
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	14	0.04	-	-	-	-	2.071
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	21	0.06	139.828000	11:47:53 AM	2.0000	2.0000	2.036
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	35	0.10	3431.144600	1:46:59 PM	2.0000	2.0105	2.004
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	42	0.12	25.000000	1:01:57 PM	2.0500	2.0500	2.040
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	49	0.13	800.000000	10:21:53 AM	2.0450	2.0450	2.045
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	56	0.15	-	-	-	-	2.083
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	63	0.17	10.714000	11:09:18 AM	1.9000	1.9000	2.162
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	70	0.19	-	-	-	-	2.104
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	77	0.21	-	-	-	-	2.270
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	77	0.21	7.299700	11:55:37 AM	2.0000	2.0331	2.027
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	78	0.21	74.000000	11:07:19 AM	2.4000	2.2649	2.173
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	84	0.23	74.917000	1:42:04 PM	2.0000	2.0194	2.025
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	91	0.25	2464.075900	1:59:48 PM	2.0220	2.0219	2.019
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	98	0.27	35.318000	1:39:32 PM	2.0300	2.1312	2.054
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	105	0.29	-	-	-	-	2.314
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	105	0.29	95.375000	11:55:07 AM	2.2000	2.2000	2.200
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	126	0.35	1.000000	11:59:44 AM	1.8500	1.8500	2.151
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	133	0.36	-	-	-	-	2.179
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	140	0.38	205.200000	11:14:27 AM	2.1750	2.1744	2.175
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	147	0.40	4.500000	1:42:07 PM	2.0500	2.0500	2.230
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	154	0.42	-	-	-	-	2.194
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	161	0.44	10.448000	1:23:11 PM	2.0750	2.0872	2.279
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	168	0.46	1.916000	11:47:59 AM	2.0850	2.0850	2.101
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	175	0.48	342.620000	1:39:37 PM	2.0900	2.0884	2.098
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	182	0.50	653.057000	1:45:53 PM	2.1000	2.0954	2.099
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	196	0.54	-	-	-	-	2.395
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	217	0.59	-	-	-	-	2.220
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	224	0.61	-	-	-	-	2.312
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	231	0.63	-	-	-	-	2.298
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	236	0.65	-	-	-	-	2.428
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	238	0.65	-	-	-	-	2.297
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	245	0.67	50.000000	11:20:49 AM	2.2500	2.2500	2.250
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	252	0.69	-	-	-	-	2.320
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	259	0.71	1.200000	9:44:10 AM	2.3150	2.3150	2.351

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RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	266	0.73	100.000000	10:22:49 AM	2.3250	2.3250	2.365
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	273	0.75	-	-	-	-	2.419
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	273	0.75	-	-	-	-	2.359
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	280	0.77	-	-	-	-	2.372
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	287	0.79	-	-	-	-	2.375
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	290	0.79	2550.000000	11:58:49 AM	2.4500	2.4500	2.442
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	308	0.84	51.085000	1:39:01 PM	2.4000	2.4000	2.400
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	315	0.86	-	-	-	-	2.430
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	322	0.88	72.250000	11:21:34 AM	2.4000	2.4000	2.419
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	329	0.90	10.000000	10:35:49 AM	2.7500	2.7500	2.467
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	329	0.90	22.181000	11:21:31 AM	2.4000	2.4000	2.452
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	336	0.92	-	-	-	-	2.513
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	343	0.94	15.000000	9:13:11 AM	2.4000	2.4000	2.553
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	350	0.96	-	-	-	-	2.582
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	357	0.98	45.599000	1:33:04 PM	2.4500	2.4441	2.456
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	364	1.00	197.003000	1:37:19 PM	2.4100	2.4052	2.410
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	375	1.03	41.050000	10:47:49 AM	2.6000	2.5269	2.537
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	504	1.38	0.010000	9:47:39 AM	2.6500	2.6500	2.505
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	539	1.48	15.010000	10:32:12 AM	2.5500	2.5501	2.520
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	595	1.63	2.020000	1:07:52 PM	2.6550	2.6550	2.586
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	602	1.65	759.250000	1:59:41 PM	2.5500	2.5575	2.566
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	649	1.78	-	-	-	-	2.551
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	761	2.08	130.000000	10:46:27 AM	2.5700	2.5931	2.573
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	790	2.16	-	-	-	-	2.590
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	832	2.28	-	-	-	-	2.604
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	866	2.37	-	-	-	-	2.612
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	914	2.50	322.350000	1:41:14 PM	2.6000	2.5935	2.592
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	916	2.51	0.010000	9:53:14 AM	2.7500	2.7500	2.625
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	983	2.69	1612.000000	1:47:14 PM	2.5950	2.5814	2.597
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	992	2.72	-	-	-	-	2.644
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,008	2.76	190.000000	11:59:32 AM	2.6250	2.6292	2.635
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,052	2.88	1100.000000	11:14:00 AM	2.6000	2.5530	2.589
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,090	2.98	-	-	-	-	2.669
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,168	3.20	77.000000	1:27:53 PM	3.0000	2.8496	2.837
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,237	3.39	-	-	-	-	2.700

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RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,378	3.77	4900.500000	10:35:03 AM	2.7500	2.6503	2.648
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,417	3.88	-	-	-	-	2.746
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,461	4.00	-	-	-	-	2.747
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,524	4.17	-	-	-	-	2.760
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,539	4.21	-	-	-	-	2.857
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,597	4.37	362.010000	1:51:35 PM	2.7000	2.7223	2.715
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,622	4.44	-	-	-	-	2.780
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,774	4.86	126.400000	1:36:26 PM	2.7850	2.7519	2.814
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,776	4.86	-	-	-	-	2.811
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,924	5.27	-	-	-	-	2.800
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,965	5.38	-	-	-	-	2.854
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,005	5.49	-	-	-	-	2.863
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,056	5.63	-	-	-	-	2.875
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,082	5.70	1121.400000	11:48:28 AM	2.8500	2.8455	2.846
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,300	6.30	32.000000	10:57:46 AM	3.3750	3.3766	3.339
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,330	6.38	-	-	-	-	3.102
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,378	6.51	-	-	-	-	2.954
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,462	6.74	2.000000	10:44:38 AM	3.2500	3.2500	2.989
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,526	6.92	12.500000	11:29:22 AM	3.3550	3.3550	3.020
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,651	7.26	-	-	-	-	3.035
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,849	7.80	-	-	-	-	3.000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,106	8.50	-	-	-	-	3.146
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,143	8.61	1446.370000	1:47:45 PM	3.1750	3.1807	3.182
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,645	9.98	0.288000	10:32:30 AM	3.5000	3.5000	3.273
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,707	10.15	-	-	-	-	3.277
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,889	10.65	-	-	-	-	3.314
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,063	11.12	1627.500000	1:47:23 PM	3.3300	3.3306	3.329
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,141	11.34	-	-	-	-	3.375
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,261	11.67	-	-	-	-	3.632
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,289	11.74	28307.349000	11:23:48 AM	3.7500	3.4218	3.422
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,499	12.32	-	-	-	-	3.485
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,562	12.49	-	-	-	-	3.966
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,674	12.80	14.550000	1:21:25 PM	3.8750	3.9597	3.933
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,268	14.42	-	-	-	-	3.760
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,597	15.32	-	-	-	-	3.876

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,674	15.54	7.160000	1:01:12 PM	4.1500	4.1601	4.031
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,962	16.32	-	-	-	-	3.985
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,193	16.96	-	-	-	-	4.072
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,283	17.20	-	-	-	-	4.070
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,352	17.39	203.328500	1:41:22 PM	4.2500	4.2410	4.233
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,473	17.72	-	-	-	-	4.262
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,809	18.64	527.340000	11:38:42 AM	3.8500	3.8500	3.850
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,403	20.27	5.400000	11:53:05 AM	4.2500	4.2513	4.327