

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	2	0.01	-	-	-	-	-
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	9	0.03	-	-	-	-	2.015
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	16	0.04	-	-	-	-	1.997
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	30	0.08	8.614100	10:42:47 AM	1.9750	1.9750	2.003
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	37	0.10	-	-	-	-	1.998
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	44	0.12	-	-	-	-	2.018
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	51	0.14	18.250000	1:27:35 PM	2.0250	1.9556	2.034
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	58	0.16	-	-	-	-	2.087
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	65	0.18	-	-	-	-	2.104
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	72	0.20	-	-	-	-	2.257
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	72	0.20	0.900000	9:49:44 AM	1.9500	1.9500	2.027
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	73	0.20	978.500000	1:50:02 PM	2.0500	2.1830	2.182
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	79	0.22	79.469000	11:18:46 AM	2.0000	2.0084	2.020
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	86	0.24	390.832300	1:57:20 PM	2.0175	2.0166	2.019
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	93	0.26	993.587000	1:56:54 PM	2.0200	2.0106	2.017
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	100	0.27	-	-	-	-	2.296
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	100	0.27	81.365000	11:41:37 AM	2.0350	2.0347	2.101
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	121	0.33	10.430000	11:03:00 AM	2.0000	2.0000	2.120
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	128	0.35	-	-	-	-	2.141
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	135	0.37	0.400000	10:13:50 AM	2.0500	2.0500	2.175
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	142	0.39	0.500000	9:37:12 AM	2.1000	2.1000	2.180
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	149	0.41	-	-	-	-	2.162
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	156	0.43	16.553000	1:09:15 PM	2.0750	2.0788	2.280
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	163	0.45	17.027000	1:40:23 PM	2.0600	2.0740	2.104
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	170	0.47	74.852000	1:55:38 PM	2.0750	2.0686	2.095
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	177	0.49	424.022000	1:51:31 PM	2.0850	2.0867	2.090
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	191	0.52	-	-	-	-	2.336
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	212	0.58	-	-	-	-	2.221
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	219	0.60	-	-	-	-	2.272
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	226	0.62	-	-	-	-	2.298
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	231	0.63	-	-	-	-	2.277
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	233	0.64	1.000000	11:22:41 AM	2.2250	2.2250	2.297
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	240	0.66	2.000000	10:31:50 AM	2.2000	2.2000	2.277
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	247	0.68	-	-	-	-	2.293
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	254	0.70	2.000000	10:39:27 AM	2.3000	2.3000	2.317

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RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	261	0.72	2.000000	10:13:09 AM	2.1750	2.1750	2.325
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	268	0.73	100.000000	11:53:28 AM	2.3800	2.3800	2.380
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	268	0.73	-	-	-	-	2.330
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	275	0.75	1.758000	10:40:01 AM	2.3000	2.3000	2.343
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	282	0.77	-	-	-	-	2.375
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	285	0.78	183.000000	1:49:40 PM	2.3750	2.3805	2.390
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	303	0.83	2.630000	11:28:11 AM	2.3000	2.3000	2.384
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	310	0.85	-	-	-	-	2.406
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	317	0.87	300.000000	10:41:22 AM	2.3350	2.3350	2.373
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	324	0.89	-	-	-	-	2.384
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	324	0.89	10.000000	1:18:14 PM	2.3500	2.3500	2.410
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	331	0.91	69.650000	1:03:52 PM	2.3800	2.2939	2.341
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	338	0.93	15.760000	1:31:01 PM	2.3850	2.3850	2.400
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	345	0.95	-	-	-	-	2.583
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	352	0.96	149.943000	1:58:06 PM	2.3750	2.3779	2.410
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	359	0.98	24.861000	1:51:02 PM	2.3650	2.3531	2.402
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	370	1.01	300.500000	11:58:16 AM	2.3900	2.4017	2.421
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	499	1.37	-	-	-	-	2.425
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	534	1.46	-	-	-	-	2.437
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	590	1.62	8.900000	1:41:16 PM	2.5000	2.5000	2.483
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	597	1.64	656.200000	1:18:29 PM	2.4750	2.4506	2.473
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	644	1.76	-	-	-	-	2.467
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	756	2.07	1300.200000	1:37:10 PM	2.5250	2.5021	2.497
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	785	2.15	100.000000	9:50:06 AM	2.5500	2.5500	2.550
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	827	2.26	-	-	-	-	2.515
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	861	2.36	-	-	-	-	2.523
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	909	2.49	82.800000	1:46:27 PM	2.5000	2.5205	2.499
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	911	2.49	-	-	-	-	2.536
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	978	2.68	94.250000	1:49:46 PM	2.5050	2.5052	2.523
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	987	2.70	-	-	-	-	2.553
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,003	2.75	350.500000	11:46:22 AM	2.5300	2.5300	2.537
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,047	2.87	8.000000	11:26:14 AM	2.5650	2.5300	2.569
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,085	2.97	-	-	-	-	2.577
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,163	3.18	14.505000	1:11:45 PM	2.8500	2.8271	2.736
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,232	3.37	-	-	-	-	2.607

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RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,373	3.76	181.300000	1:40:04 PM	2.5600	2.5571	2.561
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,412	3.87	-	-	-	-	2.650
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,456	3.99	-	-	-	-	2.654
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,519	4.16	-	-	-	-	2.669
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,534	4.20	31.600000	11:57:38 AM	2.8500	2.8500	2.784
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,592	4.36	626.813000	1:54:23 PM	2.6100	2.6104	2.608
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,617	4.43	-	-	-	-	2.693
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,769	4.84	95.120000	1:27:19 PM	2.6850	2.6871	2.664
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,771	4.85	-	-	-	-	2.732
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,919	5.25	934.943892	11:26:29 AM	2.7500	2.7307	2.727
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,960	5.37	-	-	-	-	2.788
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,000	5.48	-	-	-	-	2.801
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,051	5.62	-	-	-	-	2.817
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,077	5.69	57.790000	11:42:58 AM	2.7600	2.7600	2.732
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,295	6.28	22.100000	11:32:01 AM	3.3750	3.3750	3.147
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,325	6.37	15.000000	1:00:47 PM	3.5000	3.5000	3.009
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,373	6.50	-	-	-	-	2.930
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,457	6.73	400.000000	10:34:28 AM	2.6000	2.6000	3.403
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,521	6.90	-	-	-	-	3.001
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,646	7.24	-	-	-	-	3.036
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,844	7.79	200.830000	11:56:35 AM	3.1900	3.1985	3.204
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,101	8.49	-	-	-	-	3.178
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,138	8.59	316.000000	11:27:17 AM	3.1750	3.1513	3.156
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,640	9.97	0.270000	10:17:03 AM	3.6500	3.6500	3.289
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,702	10.14	-	-	-	-	3.293
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,884	10.63	-	-	-	-	3.316
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,058	11.11	87.150000	1:04:02 PM	3.3500	3.3284	3.288
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,136	11.32	-	-	-	-	3.359
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,256	11.65	-	-	-	-	3.522
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,284	11.73	13.200000	1:43:56 PM	3.8750	3.8742	3.392
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,494	12.30	-	-	-	-	3.449
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,557	12.48	-	-	-	-	3.748
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,669	12.78	409.000000	10:52:57 AM	3.9500	3.9500	3.959
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,263	14.41	-	-	-	-	3.699
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,592	15.31	3529.000000	11:19:39 AM	3.8111	3.8111	3.811

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,669	15.52	20.000000	1:11:30 PM	4.2750	4.2750	4.180
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,957	16.31	-	-	-	-	3.917
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,188	16.94	-	-	-	-	3.996
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,278	17.19	-	-	-	-	4.001
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,347	17.38	10.460000	1:22:51 PM	4.1000	4.2223	4.099
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,468	17.71	-	-	-	-	4.261
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,804	18.63	2060.000000	11:56:43 AM	3.8498	3.8451	3.848
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,398	20.26	1.500000	1:50:48 PM	4.4000	4.4000	4.252