

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 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	6	0.02	-	-	-	-	1.948
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	13	0.04	3.100000	9:59:32 AM	1.7000	1.7000	1.850
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	27	0.07	114.445000	1:22:40 PM	1.7500	1.7558	1.879
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	34	0.09	-	-	-	-	1.945
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	41	0.11	3.080000	11:13:13 AM	1.9000	1.9000	2.018
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	48	0.13	0.400000	10:14:58 AM	1.9000	1.9000	1.900
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	55	0.15	35.615000	10:21:58 AM	1.8750	1.8750	2.019
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	62	0.17	-	-	-	-	2.075
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	69	0.19	3.000000	10:11:45 AM	2.2500	2.2500	2.147
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	69	0.19	2.200000	10:55:52 AM	1.8750	1.8750	2.027
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	70	0.19	0.600000	1:06:31 PM	2.1750	2.1750	2.048
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	76	0.21	404.020000	1:36:19 PM	2.0250	2.0250	2.019
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	83	0.23	0.505000	11:48:35 AM	2.0350	2.0350	2.019
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	90	0.25	993.273600	1:58:43 PM	2.0150	2.0151	2.018
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	97	0.27	-	-	-	-	2.212
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	97	0.27	63.004000	11:14:56 AM	2.0200	2.0200	2.026
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	118	0.32	-	-	-	-	2.078
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	125	0.34	-	-	-	-	2.094
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	132	0.36	7.200000	1:24:06 PM	2.0150	2.0158	2.175
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	139	0.38	20.000000	10:05:57 AM	2.0500	2.0500	2.124
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	146	0.40	20.000000	10:15:33 AM	2.0550	2.0550	2.112
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	153	0.42	21.120000	11:33:44 AM	2.1000	2.1000	2.207
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	160	0.44	1.000000	10:51:08 AM	2.0725	2.0725	2.107
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	167	0.46	3.199000	11:38:05 AM	1.9200	2.0231	2.095
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	174	0.48	14.963000	1:30:34 PM	2.0800	2.0773	2.089
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	181	0.50	544.405000	1:54:54 PM	2.0875	2.0848	2.082
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	188	0.52	3.000000	1:04:48 PM	2.3900	2.3900	2.294
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	209	0.57	95.000000	11:37:42 AM	2.1250	2.1250	2.172
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	216	0.59	-	-	-	-	2.210
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	223	0.61	-	-	-	-	2.265
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	228	0.62	-	-	-	-	2.399
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	230	0.63	295.000000	11:38:43 AM	2.1250	2.1258	2.125
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	237	0.65	90.000000	11:42:07 AM	2.2000	2.2000	2.237
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	244	0.67	3.000000	1:55:44 PM	2.1500	2.1500	2.238
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	251	0.69	17.000000	10:12:54 AM	2.2000	2.2000	2.258

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RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	258	0.71	3.300000	11:32:09 AM	2.2000	2.2000	2.330
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	265	0.73	-	-	-	-	2.327
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	265	0.73	2.000000	11:40:43 AM	2.3500	2.3500	2.274
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	272	0.75	-	-	-	-	2.287
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	279	0.76	69.748000	9:56:00 AM	2.3000	2.3000	2.317
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	282	0.77	341.300000	1:29:10 PM	2.2900	2.2971	2.305
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	300	0.82	100.000000	11:42:41 AM	2.3000	2.3000	2.323
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	307	0.84	200.000000	10:35:48 AM	2.3000	2.3000	2.351
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	314	0.86	202.000000	11:43:09 AM	2.3000	2.3000	2.315
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	321	0.88	-	-	-	-	2.362
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	321	0.88	946.748000	1:03:46 PM	2.3250	2.3250	2.328
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	328	0.90	750.000000	11:35:26 AM	2.3250	2.3250	2.332
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	335	0.92	-	-	-	-	2.397
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	342	0.94	-	-	-	-	2.503
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	349	0.96	297.000000	9:44:07 AM	2.3750	2.3750	2.401
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	356	0.98	1061.020000	1:56:32 PM	2.3250	2.3681	2.387
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	363	0.99	1809.201000	1:57:29 PM	2.3750	2.3738	2.372
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	367	1.01	140.366000	11:45:37 AM	2.3700	2.3684	2.405
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	496	1.36	-	-	-	-	2.413
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	531	1.45	-	-	-	-	2.426
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	587	1.61	-	-	-	-	2.466
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	594	1.63	687.000000	1:49:56 PM	2.4650	2.4798	2.465
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	641	1.76	-	-	-	-	2.460
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	753	2.06	2409.000000	11:37:44 AM	2.4850	2.4894	2.493
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	782	2.14	-	-	-	-	2.527
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	824	2.26	-	-	-	-	2.514
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	858	2.35	-	-	-	-	2.523
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	906	2.48	199.950000	1:35:15 PM	2.5400	2.5309	2.524
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	908	2.49	-	-	-	-	2.536
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	975	2.67	522.741000	1:57:06 PM	2.5350	2.5328	2.543
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	984	2.69	-	-	-	-	2.555
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,000	2.74	1.400000	1:07:03 PM	2.5500	2.5500	2.556
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,044	2.86	30.200000	11:39:33 AM	2.5400	2.5450	2.540
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,082	2.96	-	-	-	-	2.580
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,160	3.18	62.835000	1:18:50 PM	2.8250	2.7488	2.741

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,229	3.37	-	-	-	-	2.617
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,370	3.75	2780.700000	1:40:16 PM	2.6000	2.5843	2.600
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,409	3.86	-	-	-	-	2.667
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,453	3.98	-	-	-	-	2.674
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,516	4.15	-	-	-	-	2.693
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,531	4.19	21.000000	11:22:37 AM	2.9000	2.9476	2.783
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,589	4.35	71.000000	1:09:52 PM	2.6425	2.6425	2.636
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,614	4.42	-	-	-	-	2.723
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,766	4.84	71.800000	1:09:42 PM	2.6700	2.6700	2.670
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,768	4.84	-	-	-	-	2.771
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,916	5.25	153.030000	11:50:51 AM	2.8500	2.8010	2.799
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,957	5.36	-	-	-	-	2.836
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,997	5.47	-	-	-	-	2.850
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,048	5.61	-	-	-	-	2.868
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,074	5.68	0.970000	11:45:45 AM	2.7950	2.7950	2.762
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,292	6.28	1.150000	1:07:06 PM	3.3200	3.3678	3.141
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,322	6.36	-	-	-	-	3.041
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,370	6.49	-	-	-	-	2.986
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,454	6.72	3.000000	1:24:45 PM	3.3750	3.2750	3.346
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,518	6.89	120.000000	9:45:40 AM	3.3000	3.3000	3.203
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,643	7.24	-	-	-	-	3.087
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,841	7.78	1.700000	-	-	-	3.195
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,098	8.48	-	-	-	-	3.205
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,135	8.58	232.180000	1:06:20 PM	3.1525	3.1576	3.155
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,637	9.96	3494.000000	10:22:58 AM	3.3164	3.3164	3.312
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,699	10.13	-	-	-	-	3.296
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,881	10.63	-	-	-	-	3.317
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,055	11.10	1176.411434	1:35:54 PM	3.2950	3.2709	3.277
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,133	11.32	-	-	-	-	3.358
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,253	11.64	2.983000	-	-	-	3.520
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,281	11.72	7.980000	1:29:33 PM	3.8500	3.8904	3.382
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,491	12.30	-	-	-	-	3.448
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,554	12.47	-	-	-	-	3.675
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,666	12.78	128.332000	1:38:30 PM	3.9750	3.9750	3.972
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,260	14.40	-	-	-	-	3.700

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,589	15.30	-	-	-	-	3.800
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,666	15.51	5.082592	1:40:12 PM	4.3000	4.3000	4.123
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,954	16.30	-	-	-	-	3.916
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,185	16.93	1020.000000	10:39:09 AM	3.9871	3.9871	3.987
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,275	17.18	-	-	-	-	3.996
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,344	17.37	8.000000	11:51:31 AM	4.3500	4.3500	4.098
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,465	17.70	-	-	-	-	4.203
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,801	18.62	51.600000	1:00:41 PM	3.9000	3.8419	3.856
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,395	20.25	1001.000000	11:38:33 AM	4.3000	4.2575	4.263