

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	2	0.01	-	-	-	-	-
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	9	0.03	-	-	-	-	1.850
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	23	0.06	40.500000	1:53:49 PM	1.7000	1.7000	1.879
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	30	0.08	-	-	-	-	1.945
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	37	0.10	-	-	-	-	2.018
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	44	0.12	13.670000	1:24:24 PM	2.0475	1.9818	1.900
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	51	0.14	15.000000	10:19:18 AM	1.8250	1.8250	1.998
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	58	0.16	1.010000	10:25:23 AM	2.0500	2.0500	2.039
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	65	0.18	-	-	-	-	2.133
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	65	0.18	-	-	-	-	2.027
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	66	0.18	5.000000	1:12:37 PM	2.3000	2.3000	2.028
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	72	0.20	5.010000	11:43:08 AM	2.0250	2.0250	2.019
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	79	0.22	35.010000	11:28:44 AM	2.0375	2.0397	2.019
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	86	0.24	243.427800	1:51:42 PM	2.0300	2.0098	2.018
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	93	0.26	-	-	-	-	2.219
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	93	0.26	693.393000	1:50:52 PM	2.0000	2.0003	2.005
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	114	0.31	2.680000	11:57:00 AM	2.0500	2.0474	2.066
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	121	0.33	0.193000	10:31:47 AM	2.0500	2.0500	2.079
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	128	0.35	43.088000	1:38:39 PM	2.0150	2.0166	2.136
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	135	0.37	1.006000	11:57:59 AM	2.0500	2.0500	2.104
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	142	0.39	25.000000	1:03:02 PM	2.1000	2.1000	2.098
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	149	0.41	-	-	-	-	2.164
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	156	0.43	-	-	-	-	2.107
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	163	0.45	226.400000	11:10:29 AM	2.0700	2.0700	2.090
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	170	0.47	3.020000	1:10:51 PM	2.0850	2.0775	2.088
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	177	0.49	191.335000	1:21:10 PM	2.0850	2.0828	2.082
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	184	0.50	-	-	-	-	2.293
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	205	0.56	4.100000	10:00:01 AM	2.1000	2.1000	2.172
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	212	0.58	1.000000	11:17:27 AM	2.0850	2.0850	2.195
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	219	0.60	-	-	-	-	2.236
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	224	0.61	-	-	-	-	2.423
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	226	0.62	-	-	-	-	2.125
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	233	0.64	-	-	-	-	2.237
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	240	0.66	-	-	-	-	2.231
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	247	0.68	-	-	-	-	2.249

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RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	254	0.70	-	-	-	-	2.330
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	261	0.72	700.000000	10:10:53 AM	2.3274	2.3274	2.319
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	261	0.72	-	-	-	-	2.269
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	268	0.73	-	-	-	-	2.283
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	275	0.75	1000.000000	-	-	-	2.302
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	278	0.76	264.700000	10:25:41 AM	2.3250	2.3311	2.315
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	296	0.81	2.209000	1:05:24 PM	2.2750	2.2750	2.324
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	303	0.83	-	-	-	-	2.351
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	310	0.85	-	-	-	-	2.315
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	317	0.87	-	-	-	-	2.361
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	317	0.87	6.550000	1:39:50 PM	2.3000	2.3000	2.328
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	324	0.89	-	-	-	-	2.332
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	331	0.91	6.000000	11:40:32 AM	2.3000	2.3000	2.400
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	338	0.93	-	-	-	-	2.459
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	345	0.95	7.956000	10:37:09 AM	2.3250	2.3276	2.396
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	352	0.96	28.952000	11:20:48 AM	2.3500	2.3583	2.388
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	359	0.98	37.039400	1:44:59 PM	2.3600	2.3592	2.372
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	363	0.99	376.680000	1:50:16 PM	2.4300	2.3986	2.413
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	492	1.35	-	-	-	-	2.418
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	527	1.44	-	-	-	-	2.431
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	583	1.60	-	-	-	-	2.466
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	590	1.62	-	-	-	-	2.463
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	637	1.74	-	-	-	-	2.469
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	749	2.05	780.000000	1:32:36 PM	2.5250	2.4864	2.489
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	778	2.13	-	-	-	-	2.530
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	820	2.25	-	-	-	-	2.525
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	854	2.34	-	-	-	-	2.534
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	902	2.47	433.780000	1:29:35 PM	2.3000	2.5398	2.531
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	904	2.48	-	-	-	-	2.547
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	971	2.66	1040.537000	1:57:58 PM	2.6000	2.5963	2.552
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	980	2.68	-	-	-	-	2.567
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	996	2.73	-	-	-	-	2.638
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,040	2.85	1.100000	1:56:23 PM	2.6750	2.6750	2.562
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,078	2.95	-	-	-	-	2.593
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,156	3.17	115.910000	1:30:17 PM	2.9000	2.8316	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	1,225	3.35	-	-	-	-	2.630
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,366	3.74	4902.000000	1:56:49 PM	2.6600	2.6000	2.612
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,405	3.85	-	-	-	-	2.678
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,449	3.97	-	-	-	-	2.686
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,512	4.14	-	-	-	-	2.704
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,527	4.18	30.050000	10:20:08 AM	2.8500	2.8500	2.766
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,585	4.34	3050.000000	11:00:30 AM	2.6420	2.6420	2.642
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,610	4.41	-	-	-	-	2.733
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,762	4.82	-	-	-	-	2.685
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,764	4.83	-	-	-	-	2.779
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,912	5.24	1.500000	1:14:46 PM	3.0000	2.9500	2.799
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,953	5.35	-	-	-	-	2.841
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,993	5.46	-	-	-	-	2.855
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,044	5.60	-	-	-	-	2.873
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,070	5.67	-	-	-	-	2.776
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,288	6.26	25.364000	1:09:41 PM	3.3800	3.4110	3.081
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,318	6.35	0.400000	9:44:21 AM	3.4750	3.4750	3.017
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,366	6.48	-	-	-	-	2.985
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,450	6.71	-	-	-	-	3.236
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,514	6.88	-	-	-	-	3.202
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,639	7.23	-	-	-	-	3.081
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,837	7.77	1.000000	-	-	-	3.194
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,094	8.47	-	-	-	-	3.205
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,131	8.57	1869.000000	1:58:40 PM	3.2500	3.1531	3.153
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,633	9.95	-	-	-	-	3.311
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,695	10.12	-	-	-	-	3.313
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,877	10.62	-	-	-	-	3.335
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,051	11.09	430.000000	1:02:38 PM	3.3000	3.3009	3.300
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,129	11.31	-	-	-	-	3.471
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,249	11.63	2.983000	10:38:28 AM	4.0000	4.0000	3.496
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,277	11.71	3.000000	10:32:57 AM	3.9500	3.9500	3.400
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,487	12.29	1245.000000	1:02:22 PM	3.4482	3.4482	3.448
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,550	12.46	-	-	-	-	3.615
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,662	12.76	2.500000	1:18:46 PM	3.9550	3.9710	3.972
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,256	14.39	-	-	-	-	3.683

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,585	15.29	-	-	-	-	3.770
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,662	15.50	10.000000	1:08:35 PM	4.2000	4.2000	4.123
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,950	16.29	-	-	-	-	3.915
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,181	16.92	-	-	-	-	3.987
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,271	17.17	-	-	-	-	3.924
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,340	17.36	14.010000	1:07:34 PM	4.2500	4.2500	4.098
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,461	17.69	-	-	-	-	4.082
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,797	18.61	-	-	-	-	3.856
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,391	20.24	0.814000	11:41:23 AM	4.4000	4.4000	4.263