

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 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	6	0.02	1.000000	1:02:51 PM	2.0750	2.0750	1.965
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	20	0.06	304.050000	1:03:26 PM	2.1000	2.1049	2.044
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	27	0.07	-	-	-	-	2.060
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	34	0.09	968.189000	1:56:38 PM	2.0600	2.0557	2.173
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	41	0.11	8.000000	10:46:57 AM	2.1500	2.1500	2.015
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	48	0.13	1.911000	11:35:44 AM	1.9000	1.9000	2.114
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	55	0.15	-	-	-	-	2.146
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	62	0.17	16.750000	10:56:39 AM	2.2000	2.2000	2.257
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	62	0.17	6.530000	1:03:19 PM	2.0750	2.0750	2.157
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	63	0.17	627.000000	1:51:27 PM	2.2150	2.1047	2.195
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	69	0.19	-	-	-	-	2.132
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	76	0.21	1.020000	1:26:57 PM	2.1000	2.1000	2.134
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	83	0.23	32.234000	10:48:30 AM	2.0200	2.0353	2.133
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	90	0.25	-	-	-	-	2.459
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	90	0.25	554.345900	1:54:00 PM	2.0310	2.0304	2.141
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	111	0.30	11.620000	1:12:25 PM	2.0500	2.0500	2.181
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	118	0.32	-	-	-	-	2.191
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	125	0.34	0.500000	9:51:04 AM	2.0500	2.0500	2.235
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	132	0.36	-	-	-	-	2.211
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	139	0.38	19.790000	1:29:16 PM	2.0750	2.0757	2.207
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	146	0.40	11.000000	1:04:12 PM	2.0750	2.0750	2.257
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	153	0.42	-	-	-	-	2.222
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	160	0.44	0.232000	1:33:54 PM	2.0750	2.0750	2.205
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	167	0.46	15.600000	11:26:13 AM	2.0800	2.0800	2.202
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	174	0.48	49.606000	1:54:17 PM	2.1000	2.0941	2.199
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	181	0.50	-	-	-	-	2.411
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	181	0.50	122.666000	1:22:13 PM	2.0975	2.0969	2.208
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	202	0.55	-	-	-	-	2.226
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	209	0.57	-	-	-	-	2.311
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	216	0.59	-	-	-	-	2.349
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	221	0.61	107.100000	10:54:53 AM	2.2500	2.2047	2.300
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	223	0.61	665.000000	1:09:45 PM	2.2000	2.1771	2.307
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	230	0.63	90.000000	11:23:00 AM	2.2500	2.2500	2.358
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	237	0.65	-	-	-	-	2.369
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	244	0.67	15.000000	10:57:39 AM	2.3500	2.3500	2.390

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RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	251	0.69	-	-	-	-	2.277
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	258	0.71	0.500000	10:42:46 AM	2.4000	2.4000	2.354
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	258	0.71	-	-	-	-	2.420
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	265	0.73	-	-	-	-	2.438
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	272	0.75	4.500000	10:58:32 AM	2.4000	2.4000	2.504
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	275	0.75	799.550000	1:18:28 PM	2.3500	2.3783	2.467
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	293	0.80	0.600000	11:32:30 AM	2.0500	2.1500	2.526
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	300	0.82	0.700000	10:17:08 AM	2.3000	2.3000	2.551
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	307	0.84	27.020000	11:52:39 AM	2.3850	2.3850	2.520
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	314	0.86	-	-	-	-	2.757
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	314	0.86	-	-	-	-	2.553
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	321	0.88	130.000000	1:48:26 PM	2.4200	2.4200	2.567
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	328	0.90	-	-	-	-	2.554
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	335	0.92	-	-	-	-	2.609
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	342	0.94	1140.000000	10:07:52 AM	2.3500	2.3500	2.575
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	349	0.96	81.618000	1:20:19 PM	2.3550	2.3427	2.584
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	356	0.98	33.780000	1:51:38 PM	2.3700	2.3492	2.573
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	360	0.99	923.900000	1:52:48 PM	2.4200	2.4205	2.461
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	363	0.99	4122.929000	1:27:30 PM	2.3575	2.3351	2.533
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	489	1.34	-	-	-	-	2.553
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	524	1.44	25.000000	1:53:40 PM	2.5500	2.6100	2.566
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	580	1.59	-	-	-	-	2.598
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	587	1.61	1349.000000	1:05:34 PM	2.5500	2.5479	2.612
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	634	1.74	-	-	-	-	2.605
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	746	2.04	823.700000	1:50:15 PM	2.6150	2.6215	2.679
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	775	2.12	-	-	-	-	2.664
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	817	2.24	-	-	-	-	2.663
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	851	2.33	-	-	-	-	2.672
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	899	2.46	263.250000	1:05:57 PM	2.6100	2.6270	2.699
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	901	2.47	-	-	-	-	2.686
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	968	2.65	1776.200000	1:42:18 PM	2.6300	2.6276	2.664
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	977	2.68	-	-	-	-	2.706
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	993	2.72	-	-	-	-	2.688
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,037	2.84	271.450000	1:46:08 PM	2.7000	2.7002	2.729
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,075	2.94	-	-	-	-	2.731

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,153	3.16	195.515000	1:40:39 PM	2.7800	2.7919	2.818
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,222	3.35	-	-	-	-	2.768
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,363	3.73	1514.650000	1:08:15 PM	2.8000	2.7861	2.785
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,402	3.84	-	-	-	-	2.815
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,446	3.96	-	-	-	-	2.824
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,509	4.13	-	-	-	-	2.842
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,524	4.17	0.610000	9:25:59 AM	3.0000	3.0000	2.889
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,582	4.33	4350.000000	1:42:11 PM	2.8125	2.8269	2.848
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,607	4.40	-	-	-	-	2.869
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,759	4.82	607.350000	1:50:19 PM	2.9250	2.8999	2.996
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,761	4.82	-	-	-	-	2.913
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,909	5.23	2.854360	1:26:14 PM	3.0000	3.0497	2.880
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,950	5.34	-	-	-	-	2.969
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,990	5.45	-	-	-	-	2.982
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,041	5.59	-	-	-	-	2.997
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,067	5.66	3087.800000	11:25:44 AM	2.9000	2.8006	2.821
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,285	6.26	7.500000	1:41:05 PM	3.5000	3.4867	3.164
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,315	6.34	5.000000	10:22:21 AM	3.5000	3.5000	3.118
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,363	6.47	-	-	-	-	3.096
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,447	6.70	-	-	-	-	3.287
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,511	6.88	150.000000	11:34:35 AM	3.2020	3.2020	3.221
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,636	7.22	-	-	-	-	3.179
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,834	7.76	1.000000	11:13:06 AM	3.3500	3.3500	3.265
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,091	8.46	-	-	-	-	3.287
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,128	8.56	1365.130200	1:13:59 PM	3.2650	3.2575	3.280
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,630	9.94	-	-	-	-	3.320
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,692	10.11	-	-	-	-	3.378
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,874	10.61	0.432500	10:59:16 AM	4.0000	4.0000	3.397
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,048	11.08	244.900000	11:57:18 AM	3.4000	3.3528	3.401
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,126	11.30	-	-	-	-	3.526
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,246	11.63	-	-	-	-	3.527
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,274	11.70	4.500000	10:42:56 AM	3.9250	3.9250	3.456
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,484	12.28	-	-	-	-	3.516
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,547	12.45	-	-	-	-	3.632
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,659	12.76	4.700000	1:10:00 PM	4.1000	4.0541	3.984

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RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,253	14.38	-	-	-	-	3.734
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,582	15.28	-	-	-	-	3.818
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,659	15.49	-	-	-	-	4.165
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,947	16.28	-	-	-	-	3.947
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,178	16.91	-	-	-	-	4.043
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,268	17.16	-	-	-	-	3.978
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,337	17.35	5388.000000	10:24:34 AM	4.0565	4.0565	4.069
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,458	17.68	-	-	-	-	4.112
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,794	18.60	339.800000	11:24:23 AM	3.9500	3.9319	3.936
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,388	20.23	230.100000	10:53:04 AM	4.5000	4.5000	4.499