

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	5	0.01	-	-	-	-	1.965
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	19	0.05	106.030000	10:58:02 AM	2.0200	2.0230	2.044
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	26	0.07	-	-	-	-	2.060
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	33	0.09	493.451000	1:51:12 PM	2.0600	2.0554	2.172
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	40	0.11	15.420000	1:24:56 PM	2.2000	2.1699	2.015
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	47	0.13	3.509700	1:31:18 PM	2.1200	2.0906	2.111
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	54	0.15	-	-	-	-	2.141
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	61	0.17	-	-	-	-	2.188
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	61	0.17	8.870000	11:05:05 AM	2.1050	2.1047	2.151
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	62	0.17	300.000000	9:11:43 AM	2.1000	2.1000	2.141
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	68	0.19	-	-	-	-	2.132
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	75	0.21	-	-	-	-	2.134
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	82	0.23	16.003000	11:22:36 AM	2.0300	2.0300	2.133
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	89	0.24	-	-	-	-	2.367
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	89	0.24	350.257200	1:50:22 PM	2.0400	2.0357	2.142
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	110	0.30	-	-	-	-	2.178
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	117	0.32	-	-	-	-	2.189
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	124	0.34	0.500000	10:44:30 AM	2.0300	2.0300	2.229
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	131	0.36	5.000000	11:33:08 AM	2.1500	2.1500	2.208
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	138	0.38	13.710000	1:51:40 PM	2.0750	2.0750	2.205
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	145	0.40	-	-	-	-	2.251
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	152	0.42	-	-	-	-	2.222
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	159	0.44	0.500000	10:22:45 AM	2.0750	2.0750	2.205
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	166	0.45	4.028000	11:33:02 AM	2.1000	2.1000	2.202
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	173	0.47	76.890000	1:49:33 PM	2.1000	2.1000	2.202
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	180	0.49	-	-	-	-	2.346
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	180	0.49	88.391000	1:53:20 PM	2.1000	2.0969	2.208
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	201	0.55	8.000000	1:08:12 PM	2.1000	2.1234	2.226
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	208	0.57	-	-	-	-	2.310
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	215	0.59	-	-	-	-	2.347
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	220	0.60	86.700000	11:09:52 AM	2.3000	2.2423	2.201
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	222	0.61	248.030000	1:44:53 PM	2.1250	2.1982	2.308
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	229	0.63	-	-	-	-	2.358
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	236	0.65	-	-	-	-	2.373
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	243	0.67	1.000000	1:02:52 PM	2.2500	2.2500	2.394

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RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	250	0.68	-	-	-	-	2.277
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	257	0.70	-	-	-	-	2.309
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	257	0.70	-	-	-	-	2.427
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	264	0.72	-	-	-	-	2.445
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	271	0.74	-	-	-	-	2.504
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	274	0.75	2.500000	11:16:30 AM	2.4000	2.4000	2.453
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	292	0.80	105.068000	1:02:39 PM	2.3500	2.3452	2.535
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	299	0.82	266.158000	1:51:27 PM	2.3500	2.3500	2.550
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	306	0.84	310.000000	1:50:39 PM	2.3750	2.3750	2.571
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	313	0.86	-	-	-	-	2.714
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	313	0.86	489.721000	1:51:03 PM	2.3750	2.3752	2.576
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	320	0.88	-	-	-	-	2.567
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	327	0.90	-	-	-	-	2.559
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	334	0.91	-	-	-	-	2.610
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	341	0.93	-	-	-	-	2.575
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	348	0.95	5.641000	1:10:23 PM	2.3500	2.3553	2.579
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	355	0.97	250.020000	1:53:12 PM	2.3750	2.3613	2.574
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	359	0.98	-	-	-	-	2.435
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	362	0.99	239.307000	1:35:24 PM	2.3600	2.3549	2.541
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	488	1.34	-	-	-	-	2.518
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	523	1.43	-	-	-	-	2.533
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	579	1.59	9.300000	1:00:41 PM	2.5850	2.5850	2.567
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	586	1.60	1001.240000	11:10:42 AM	2.5850	2.5238	2.590
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	633	1.73	-	-	-	-	2.580
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	745	2.04	0.810000	11:45:41 AM	2.6000	2.6000	2.671
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	774	2.12	-	-	-	-	2.648
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	816	2.23	-	-	-	-	2.651
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	850	2.33	-	-	-	-	2.663
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	898	2.46	287.185000	1:15:01 PM	2.6350	2.6265	2.677
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	900	2.46	-	-	-	-	2.680
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	967	2.65	1163.300000	1:47:37 PM	2.6150	2.6233	2.666
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	976	2.67	-	-	-	-	2.706
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	992	2.72	100.000000	11:06:00 AM	2.6750	2.6750	2.708
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,036	2.84	966.360000	11:53:50 AM	2.6900	2.6936	2.736
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,074	2.94	-	-	-	-	2.739

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,152	3.15	108.775000	1:54:34 PM	2.8500	2.8803	2.817
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,221	3.34	-	-	-	-	2.783
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,362	3.73	1105.560000	1:53:58 PM	2.7650	2.7529	2.795
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,401	3.84	4.300000	11:34:19 AM	2.9000	2.9000	2.837
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,445	3.96	-	-	-	-	2.848
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,508	4.13	-	-	-	-	2.866
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,523	4.17	-	-	-	-	2.909
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,581	4.33	6000.500000	10:52:15 AM	2.8100	2.8174	2.844
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,606	4.40	-	-	-	-	2.894
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,758	4.81	17.800000	1:27:22 PM	2.9250	2.9250	3.023
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,760	4.82	-	-	-	-	2.938
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,908	5.22	175.095000	10:40:42 AM	3.0000	2.9014	2.919
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,949	5.34	-	-	-	-	2.992
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,989	5.45	-	-	-	-	3.003
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,040	5.59	-	-	-	-	3.018
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,066	5.66	202.000000	1:18:46 PM	3.0000	2.9005	2.882
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,284	6.25	1.700000	1:36:14 PM	3.4700	3.4206	3.170
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,314	6.34	-	-	-	-	3.128
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,362	6.47	-	-	-	-	3.109
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,446	6.70	100.000000	11:03:05 AM	3.2865	3.2865	3.306
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,510	6.87	-	-	-	-	3.220
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,635	7.21	-	-	-	-	3.184
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,833	7.76	5.000000	10:12:16 AM	3.3000	3.3000	3.263
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,090	8.46	-	-	-	-	3.283
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,127	8.56	78.350000	1:06:31 PM	3.3000	3.3000	3.277
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,629	9.94	-	-	-	-	3.331
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,691	10.11	-	-	-	-	3.376
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,873	10.60	-	-	-	-	3.403
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,047	11.08	0.500000	1:14:37 PM	3.4500	3.4500	3.422
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,125	11.29	-	-	-	-	3.534
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,245	11.62	-	-	-	-	3.543
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,273	11.70	15.000000	10:27:27 AM	3.8500	3.8500	3.481
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,483	12.27	-	-	-	-	3.544
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,546	12.45	-	-	-	-	3.652
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,658	12.75	747.495000	1:54:27 PM	3.9750	3.9760	3.993

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RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,252	14.38	-	-	-	-	3.745
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,581	15.28	-	-	-	-	3.820
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,658	15.49	951.000000	1:17:36 PM	4.1500	4.1937	4.207
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,946	16.28	-	-	-	-	3.948
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,177	16.91	2724.100000	11:34:13 AM	4.4000	4.0432	4.056
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,267	17.16	-	-	-	-	3.987
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,336	17.35	192.670000	1:53:28 PM	4.5000	4.1257	4.069
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,457	17.68	-	-	-	-	4.107
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,793	18.60	106.100000	11:29:42 AM	3.9500	3.9481	3.961
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,387	20.23	100.000000	11:21:39 AM	4.2900	4.2900	4.378