

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 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	1	0.00	-	-	-	-	-
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	4	0.01	160.000000	11:57:24 AM	3.7500	3.7500	-
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	8	0.02	-	-	-	-	3.178
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	15	0.04	-	-	-	-	3.400
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	22	0.06	5.000000	9:13:44 AM	3.0500	3.0500	2.954
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	29	0.08	20.000000	9:14:10 AM	3.0500	3.0500	3.163
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	36	0.10	21.411000	11:55:32 AM	3.0500	3.1397	3.134
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	43	0.12	24.390000	1:12:06 PM	3.2000	3.2000	3.123
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	50	0.14	1203.868000	11:37:16 AM	3.2250	3.2120	3.210
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	57	0.16	159.653000	1:47:53 PM	3.1500	3.1972	3.192
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	64	0.18	829.885000	11:32:09 AM	3.2350	3.2251	3.130
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	71	0.19	34.355000	11:25:04 AM	3.1000	3.1000	3.199
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	78	0.21	17.100000	1:04:11 PM	3.1000	3.1234	3.266
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	92	0.25	1527.145600	1:35:09 PM	3.4050	3.4074	3.409
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	99	0.27	0.402000	1:20:53 PM	3.2000	3.2000	3.523
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	106	0.29	3.163000	1:22:28 PM	3.2500	3.2500	3.329
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	113	0.31	3.023000	1:26:15 PM	3.3000	3.2667	3.350
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	120	0.33	0.500000	10:58:42 AM	3.2250	3.2250	3.349
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	127	0.35	4.301000	1:07:59 PM	3.3000	3.3119	3.345
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	134	0.37	-	-	-	-	3.914
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	134	0.37	-	-	-	-	3.399
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	135	0.37	100.000000	10:03:06 AM	3.7500	3.7500	3.893
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	141	0.39	444.000000	1:19:22 PM	3.4100	3.4041	3.426
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	148	0.41	158.707000	1:19:16 PM	3.4200	3.4230	3.411
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	155	0.42	598.709900	1:23:36 PM	3.4500	3.4249	3.429
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	162	0.44	-	-	-	-	3.951
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	162	0.44	603.000000	1:02:36 PM	3.4600	3.4598	3.423
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	183	0.50	752.206000	1:43:41 PM	3.5000	3.4816	3.467
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	197	0.54	2.236000	10:57:46 AM	3.4500	3.4500	3.501
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	211	0.58	0.377000	9:30:19 AM	3.5000	3.5000	3.545
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	225	0.62	0.800000	11:23:09 AM	3.5750	3.5750	3.590
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	239	0.65	1.000000	9:58:53 AM	3.5000	3.5000	3.635
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	253	0.69	-	-	-	-	3.949
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	274	0.75	57.458000	1:39:51 PM	3.5750	3.5750	3.568
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	281	0.77	-	-	-	-	3.844

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RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	288	0.79	3.680000	11:21:32 AM	3.5750	3.5750	4.152
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	293	0.80	-	-	-	-	4.054
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	295	0.81	-	-	-	-	3.736
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	302	0.83	13.014000	1:46:36 PM	3.5600	3.5540	3.671
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	309	0.85	0.300000	10:58:31 AM	3.5500	3.5500	3.706
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	316	0.87	50.617000	1:50:37 PM	3.5700	3.9948	4.000
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	323	0.88	-	-	-	-	3.662
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	330	0.90	10.000000	11:17:31 AM	3.9000	3.9000	3.972
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	330	0.90	2.500000	1:08:28 PM	3.6600	3.6600	3.610
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	337	0.92	3.070000	1:06:59 PM	3.6500	3.6500	3.557
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	344	0.94	6.000000	1:09:40 PM	3.6750	3.6750	3.722
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	347	0.95	100.000000	1:06:43 PM	3.9000	3.9000	3.964
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	365	1.00	330.293000	1:45:23 PM	3.7250	3.7328	3.742
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	386	1.06	-	-	-	-	3.940
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	432	1.18	50.000000	10:15:36 AM	3.9500	3.9500	3.961
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	561	1.54	-	-	-	-	4.088
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	596	1.63	-	-	-	-	4.137
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	652	1.79	-	-	-	-	4.121
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	659	1.80	-	-	-	-	4.264
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	706	1.93	-	-	-	-	4.045
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	818	2.24	1040.000000	1:43:48 PM	3.9500	4.0012	3.983
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	847	2.32	-	-	-	-	4.071
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	889	2.43	-	-	-	-	4.082
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	923	2.53	-	-	-	-	4.086
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	971	2.66	985.000000	1:50:51 PM	3.9500	3.9949	3.982
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	973	2.66	117.000000	11:06:44 AM	4.1000	4.1145	4.100
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,040	2.85	2481.918000	1:58:41 PM	3.8775	3.9925	3.939
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,049	2.87	-	-	-	-	4.110
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,065	2.92	100.000000	10:45:10 AM	4.0495	4.0498	4.049
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,109	3.04	757.000000	11:32:55 AM	4.1500	4.1512	4.151
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,147	3.14	-	-	-	-	4.130
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,225	3.35	0.300000	10:03:06 AM	4.2750	4.2750	4.132
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,294	3.54	-	-	-	-	4.161
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,435	3.93	150.000000	1:46:21 PM	4.0000	4.0833	4.054
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,474	4.04	-	-	-	-	4.204

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,518	4.16	-	-	-	-	4.210
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,581	4.33	-	-	-	-	4.225
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,596	4.37	-	-	-	-	4.639
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,654	4.53	274.999000	1:52:33 PM	3.9500	4.1136	4.092
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,679	4.60	-	-	-	-	4.249
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,831	5.01	15.000000	-	-	-	4.371
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,833	5.02	-	-	-	-	4.286
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,981	5.42	100.000000	1:34:33 PM	4.3000	4.3000	4.300
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,022	5.54	-	-	-	-	4.338
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,062	5.65	-	-	-	-	4.349
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,113	5.79	-	-	-	-	4.363
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,139	5.86	316.690000	1:59:32 PM	4.1550	4.2037	4.175
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,357	6.45	-	-	-	-	4.842
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,387	6.54	1.000000	10:47:47 AM	4.5500	4.5500	4.444
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,435	6.67	-	-	-	-	4.778
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,519	6.90	125.000000	10:55:28 AM	4.5000	4.5000	4.500
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,583	7.07	-	-	-	-	4.502
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,708	7.41	-	-	-	-	4.539
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,906	7.96	64.700000	11:57:55 AM	4.5000	4.4981	4.529
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,163	8.66	-	-	-	-	4.919
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,200	8.76	402.800000	1:49:13 PM	4.3500	4.4406	4.383
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,702	10.14	-	-	-	-	4.827
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,764	10.31	-	-	-	-	4.680
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,946	10.80	-	-	-	-	4.692
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,120	11.28	1159.099448	1:56:36 PM	4.5000	4.6243	4.525
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,198	11.49	-	-	-	-	4.710
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,318	11.82	-	-	-	-	4.720
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,346	11.90	-	-	-	-	4.734
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,556	12.47	-	-	-	-	4.751
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,619	12.65	-	-	-	-	4.760
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,731	12.95	-	-	-	-	4.778
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,325	14.58	-	-	-	-	4.911
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,654	15.48	-	-	-	-	4.995
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,731	15.69	-	-	-	-	5.316
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,019	16.48	-	-	-	-	5.080

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,250	17.11	0.500000	10:48:03 AM	5.0500	5.0500	5.118
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,340	17.36	-	-	-	-	5.115
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,409	17.55	1.000000	11:07:14 AM	5.0500	5.0500	5.200
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,530	17.88	-	-	-	-	5.109
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,866	18.80	-	-	-	-	4.999
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,460	20.42	347.000000	1:04:17 PM	5.0800	5.1437	5.159