

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 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	2	0.01	-	-	-	-	-
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	9	0.03	262.000000	11:40:00 AM	3.1000	3.1021	3.100
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	16	0.04	-	-	-	-	2.952
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	23	0.06	1.000000	11:28:00 AM	3.0000	3.0000	3.163
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	30	0.08	0.500000	1:51:48 PM	3.0500	3.0500	3.125
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	37	0.10	7.234000	1:58:43 PM	3.3500	3.2764	3.128
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	44	0.12	188.351000	1:26:35 PM	3.2350	3.1892	3.221
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	51	0.14	2876.121000	1:44:21 PM	3.5000	3.2253	3.209
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	58	0.16	833.050000	1:44:15 PM	3.2250	3.2033	3.206
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	65	0.18	127.893000	1:30:08 PM	3.1000	3.1000	3.100
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	72	0.20	1.519000	11:49:00 AM	3.0750	3.0750	3.258
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	86	0.24	1998.006800	1:57:27 PM	3.4000	3.3965	3.396
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	93	0.26	4.180000	11:07:43 AM	3.3500	3.3500	3.415
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	100	0.27	5.240000	10:38:05 AM	3.2500	3.2500	3.326
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	107	0.29	58.535000	1:45:47 PM	3.2500	3.3117	3.350
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	114	0.31	-	-	-	-	3.346
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	121	0.33	-	-	-	-	3.345
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	128	0.35	-	-	-	-	3.704
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	128	0.35	-	-	-	-	3.381
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	129	0.35	-	-	-	-	3.581
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	135	0.37	5.644000	1:22:27 PM	3.4000	3.3330	3.400
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	142	0.39	-	-	-	-	3.411
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	149	0.41	-	-	-	-	3.429
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	156	0.43	-	-	-	-	3.743
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	156	0.43	1.500000	11:16:01 AM	3.4000	3.4217	3.424
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	177	0.49	148.050000	1:58:36 PM	3.3500	3.4065	3.437
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	191	0.52	0.510000	11:12:25 AM	3.5000	3.5000	3.467
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	205	0.56	13.250000	11:14:46 AM	3.5000	3.5000	3.495
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	219	0.60	-	-	-	-	3.524
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	233	0.64	-	-	-	-	3.553
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	247	0.68	170.000000	1:35:51 PM	3.7500	3.7500	3.750
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	268	0.73	1.019000	11:08:08 AM	3.5000	3.5000	3.568
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	275	0.75	-	-	-	-	3.691
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	282	0.77	5.848000	1:26:24 PM	3.5750	3.5768	3.878
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	287	0.79	-	-	-	-	3.648

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RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	289	0.79	271.570000	1:19:58 PM	3.5800	3.5763	3.577
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	296	0.81	11.280000	1:47:43 PM	3.6000	3.5991	3.607
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	303	0.83	0.716000	1:26:37 PM	3.5750	3.5928	3.704
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	310	0.85	11.140000	10:34:06 AM	3.5750	3.5638	3.920
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	317	0.87	47.307000	11:10:22 AM	3.7000	3.7000	3.663
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	324	0.89	-	-	-	-	3.889
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	324	0.89	57.640000	1:21:04 PM	3.6500	3.6500	3.609
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	331	0.91	11.830000	1:39:48 PM	3.6500	3.6500	3.557
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	338	0.93	23.850000	11:57:36 AM	3.6500	3.6591	3.723
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	341	0.93	40.000000	10:18:32 AM	3.6500	3.6500	3.887
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	359	0.98	415.808000	1:04:56 PM	3.6500	3.6500	3.650
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	380	1.04	-	-	-	-	3.785
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	426	1.17	8.550000	1:09:23 PM	3.9500	3.7073	3.877
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	555	1.52	-	-	-	-	3.878
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	590	1.62	-	-	-	-	3.908
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	646	1.77	-	-	-	-	3.903
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	653	1.79	2.000000	1:48:20 PM	3.7500	3.7500	4.282
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	700	1.92	-	-	-	-	3.864
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	812	2.22	250.000000	1:54:46 PM	3.7150	3.7200	3.720
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	841	2.30	-	-	-	-	3.882
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	883	2.42	-	-	-	-	3.888
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	917	2.51	-	-	-	-	3.891
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	965	2.64	1653.000000	1:46:29 PM	3.7000	3.7155	3.714
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	967	2.65	-	-	-	-	3.975
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,034	2.83	1263.735000	1:58:52 PM	3.7500	3.7252	3.711
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,043	2.86	-	-	-	-	3.905
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,059	2.90	-	-	-	-	3.982
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,103	3.02	240.700000	11:34:38 AM	3.9500	3.9500	3.950
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,141	3.12	-	-	-	-	3.916
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,219	3.34	118.400000	11:46:16 AM	3.8800	3.9437	3.950
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,288	3.53	-	-	-	-	3.930
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,429	3.91	300.935000	11:46:24 AM	3.5750	3.7495	3.750
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,468	4.02	200.000000	10:36:08 AM	4.0500	4.0500	4.050
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,512	4.14	-	-	-	-	3.956
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,575	4.31	-	-	-	-	3.965

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,590	4.35	-	-	-	-	4.194
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,648	4.51	120.000000	1:53:53 PM	3.8200	3.8033	3.813
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,673	4.58	-	-	-	-	3.980
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,825	5.00	-	-	-	-	4.000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,827	5.00	-	-	-	-	4.003
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,975	5.41	5.000000	10:05:41 AM	4.2000	4.2000	4.153
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,016	5.52	-	-	-	-	4.046
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,056	5.63	-	-	-	-	4.055
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,107	5.77	-	-	-	-	4.067
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,133	5.84	1350.000000	1:59:26 PM	3.8650	3.8869	3.874
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,351	6.44	-	-	-	-	4.357
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,381	6.52	-	-	-	-	4.140
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,429	6.65	-	-	-	-	4.331
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,513	6.88	-	-	-	-	4.280
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,577	7.06	-	-	-	-	4.196
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,702	7.40	-	-	-	-	4.232
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,900	7.94	200.000000	1:47:04 PM	4.0900	4.0956	4.332
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,157	8.64	-	-	-	-	4.486
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,194	8.75	3899.500000	1:59:27 PM	4.0700	4.0984	4.074
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,696	10.12	-	-	-	-	4.445
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,758	10.29	-	-	-	-	4.364
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,940	10.79	-	-	-	-	4.370
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,114	11.26	2174.000000	1:58:17 PM	4.1500	4.2520	4.200
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,192	11.48	-	-	-	-	4.387
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,312	11.81	-	-	-	-	4.396
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,340	11.88	2.500000	10:15:06 AM	4.6750	4.6750	4.405
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,550	12.46	-	-	-	-	4.438
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,613	12.63	-	-	-	-	4.452
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,725	12.94	1.000000	1:06:58 PM	4.4000	4.4000	4.477
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,319	14.56	-	-	-	-	4.653
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,648	15.46	-	-	-	-	4.755
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,725	15.67	-	-	-	-	4.945
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,013	16.46	-	-	-	-	4.847
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,244	17.10	-	-	-	-	4.891
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,334	17.34	-	-	-	-	4.903

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RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,403	17.53	-	-	-	-	5.000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,524	17.86	-	-	-	-	4.927
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,860	18.78	822.950000	1:50:54 PM	4.5210	4.5854	4.881
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,454	20.41	253.720000	1:03:44 PM	4.6050	4.7577	5.159