

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 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	7	0.02	95.600000	10:17:26 AM	3.2500	3.2475	3.145
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	14	0.04	-	-	-	-	2.958
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	21	0.06	-	-	-	-	3.163
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	28	0.08	151.000000	10:08:36 AM	3.1000	3.1000	3.123
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	35	0.10	2.802000	1:31:46 PM	3.0500	3.0678	3.103
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	42	0.12	6.340000	11:56:26 AM	3.0250	3.1441	3.174
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	49	0.13	23.640000	1:25:04 PM	3.1000	3.2515	3.209
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	56	0.15	25.414020	11:39:27 AM	3.3000	3.2661	3.219
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	63	0.17	31.000000	11:04:58 AM	3.1000	3.0460	3.103
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	70	0.19	-	-	-	-	3.214
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	84	0.23	861.866000	1:30:04 PM	3.2500	3.2568	3.257
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	91	0.25	1183.869600	1:44:26 PM	3.2500	3.2548	3.263
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	98	0.27	-	-	-	-	3.278
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	105	0.29	142.380000	11:50:47 AM	3.2500	3.2556	3.278
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	112	0.31	2.032000	-	-	-	3.302
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	119	0.33	-	-	-	-	3.345
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	126	0.35	-	-	-	-	3.533
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	126	0.35	0.100000	11:27:34 AM	3.3000	3.3000	3.339
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	127	0.35	12.500000	10:22:26 AM	3.5300	3.5812	3.437
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	133	0.36	-	-	-	-	3.419
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	140	0.38	535.870000	1:55:34 PM	3.3200	3.3195	3.367
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	147	0.40	500.000000	1:56:34 PM	3.3200	3.3200	3.382
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	154	0.42	-	-	-	-	3.566
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	154	0.42	-	-	-	-	3.425
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	175	0.48	157.098000	11:30:23 AM	3.3650	3.3650	3.380
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	182	0.50	450.830000	1:57:12 PM	3.3750	3.3726	3.373
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	189	0.52	-	-	-	-	3.437
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	203	0.56	-	-	-	-	3.500
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	217	0.59	-	-	-	-	3.472
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	231	0.63	-	-	-	-	3.490
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	245	0.67	150.000000	1:22:20 PM	3.4500	3.4500	3.521
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	266	0.73	-	-	-	-	3.569
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	273	0.75	250.000000	1:38:32 PM	3.5000	3.5000	3.500
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	280	0.77	4.317000	1:18:49 PM	3.5500	3.5500	3.745
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	285	0.78	422.600000	1:34:22 PM	3.5500	3.5577	3.582

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RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	287	0.79	40.750000	11:16:33 AM	3.6150	3.5953	3.586
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	294	0.81	4.030000	11:09:58 AM	3.5500	3.5500	3.575
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	301	0.82	1.030000	11:56:10 AM	3.5000	3.5000	3.598
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	308	0.84	1541.430000	1:32:46 PM	3.5500	3.5666	3.563
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	315	0.86	-	-	-	-	3.663
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	322	0.88	-	-	-	-	3.816
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	322	0.88	-	-	-	-	3.610
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	329	0.90	46.880000	1:26:11 PM	3.6250	3.6304	3.557
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	336	0.92	-	-	-	-	3.722
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	339	0.93	2222.015000	11:51:07 AM	3.7250	3.6528	3.667
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	357	0.98	123.080000	10:48:52 AM	3.6000	3.5784	3.601
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	364	1.00	736.010000	1:54:13 PM	3.5900	3.6047	3.602
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	378	1.04	50.000000	10:53:29 AM	3.7000	3.7000	3.700
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	424	1.16	136.066570	1:44:29 PM	3.7250	3.7274	3.788
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	553	1.51	10.500000	11:51:49 AM	3.7300	3.7300	3.719
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	588	1.61	-	-	-	-	3.791
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	644	1.76	2.000000	1:05:24 PM	3.8500	3.8500	3.846
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	651	1.78	13.380000	1:21:10 PM	3.7250	3.7358	3.772
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	698	1.91	-	-	-	-	3.772
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	810	2.22	181.500000	1:01:33 PM	3.7000	3.7358	3.727
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	839	2.30	-	-	-	-	3.806
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	881	2.41	-	-	-	-	3.816
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	915	2.51	-	-	-	-	3.823
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	963	2.64	1016.500000	1:05:36 PM	3.7500	3.7404	3.740
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	965	2.64	-	-	-	-	3.898
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,032	2.83	1529.990000	11:39:01 AM	3.7150	3.6811	3.690
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,041	2.85	-	-	-	-	3.851
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,057	2.89	-	-	-	-	3.992
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,101	3.01	1027.940000	1:29:13 PM	3.9750	3.9315	3.923
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,139	3.12	-	-	-	-	3.870
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,217	3.33	151.660000	11:21:26 AM	3.8800	3.9987	3.982
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,286	3.52	-	-	-	-	3.894
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,427	3.91	348.500000	1:48:54 PM	3.8750	3.8515	3.850
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,466	4.01	40.000000	9:44:02 AM	3.9700	3.9700	4.049
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,510	4.13	-	-	-	-	3.930

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RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,573	4.31	-	-	-	-	3.940
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,588	4.35	6.800000	-	-	-	4.128
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,646	4.51	1050.000000	11:13:37 AM	3.8000	3.8000	3.796
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,671	4.58	-	-	-	-	3.955
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,823	4.99	104.000000	11:43:02 AM	3.9500	3.9485	3.950
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,825	5.00	-	-	-	-	3.978
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,973	5.40	32.700000	10:42:05 AM	4.0250	4.0250	4.000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,014	5.51	-	-	-	-	4.009
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,054	5.62	-	-	-	-	4.016
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,105	5.76	-	-	-	-	4.024
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,131	5.83	252.000000	11:45:07 AM	3.9500	3.9137	3.947
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,349	6.43	15.500000	9:33:24 AM	4.0300	4.0300	4.252
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,379	6.51	-	-	-	-	4.073
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,427	6.65	-	-	-	-	4.227
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,511	6.88	-	-	-	-	4.180
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,575	7.05	-	-	-	-	4.108
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,700	7.39	-	-	-	-	4.129
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,898	7.93	512.350000	10:32:22 AM	4.1000	4.1014	4.102
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,155	8.64	-	-	-	-	4.313
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,192	8.74	6804.020000	1:33:24 PM	4.0900	4.0829	4.084
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,694	10.11	100.000000	10:16:43 AM	4.3256	4.3256	4.326
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,756	10.28	-	-	-	-	4.203
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,938	10.78	-	-	-	-	4.207
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,112	11.26	1085.400000	1:17:24 PM	4.1500	4.1277	4.136
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,190	11.47	-	-	-	-	4.235
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,310	11.80	9.000000	9:09:44 AM	4.2750	4.2750	4.252
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,338	11.88	658.000000	11:31:59 AM	4.3250	4.3250	4.316
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,548	12.45	1.000000	11:21:53 AM	4.3000	4.3000	4.314
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,611	12.62	-	-	-	-	4.333
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,723	12.93	18.187000	1:29:18 PM	4.5250	4.5117	4.368
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,317	14.56	-	-	-	-	4.561
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,646	15.46	-	-	-	-	4.655
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,723	15.67	0.900000	1:30:28 PM	4.6500	4.6500	4.811
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,011	16.46	-	-	-	-	4.736
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,242	17.09	2.750000	11:21:24 AM	4.5500	4.5500	4.765

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RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,332	17.34	-	-	-	-	4.747
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,401	17.53	10.450000	11:44:18 AM	4.5500	4.5500	4.873
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,522	17.86	-	-	-	-	4.710
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,858	18.78	380.000000	1:59:34 PM	4.4500	4.5008	4.500
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,452	20.40	36.000000	10:14:07 AM	4.8500	4.8658	4.765