

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 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	7	0.02	-	-	-	-	2.999
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	14	0.04	37.211100	1:08:45 PM	2.9000	2.7401	3.235
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	21	0.06	2.900000	1:09:07 PM	2.9000	2.9000	3.115
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	28	0.08	-	-	-	-	3.066
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	35	0.10	1444.245600	1:12:13 PM	2.7000	2.6996	2.690
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	42	0.12	7.020000	1:12:34 PM	2.9500	2.9214	3.208
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	49	0.13	-	-	-	-	3.224
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	56	0.15	-	-	-	-	3.103
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	63	0.17	51.245000	10:33:09 AM	2.9500	2.9500	3.117
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	77	0.21	45.858000	1:48:19 PM	3.0000	2.9474	3.209
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	84	0.23	42.500000	10:46:55 AM	2.9700	2.9454	3.064
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	91	0.25	808.374000	1:55:15 PM	2.9250	2.9868	3.006
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	98	0.27	99.721200	1:57:20 PM	2.9500	2.9918	3.230
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	105	0.29	3.020000	11:45:53 AM	3.0150	3.0117	3.162
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	112	0.31	1.530000	1:29:01 PM	3.0500	3.0418	3.185
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	119	0.33	-	-	-	-	3.248
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	119	0.33	4.889000	11:49:39 AM	3.0150	3.0226	3.181
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	120	0.33	7.096000	1:27:15 PM	3.1000	3.1025	3.085
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	126	0.35	-	-	-	-	3.634
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	133	0.36	536.646000	1:06:01 PM	3.0200	3.0246	3.158
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	140	0.38	840.360000	1:57:27 PM	2.9750	3.0693	3.070
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	147	0.40	-	-	-	-	3.279
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	147	0.40	-	-	-	-	3.346
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	168	0.46	42.100000	11:41:17 AM	3.1500	3.1374	3.344
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	175	0.48	2.115000	9:53:03 AM	3.0750	3.0750	3.362
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	182	0.50	2268.270000	1:56:57 PM	3.0750	3.1239	3.116
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	196	0.54	-	-	-	-	3.393
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	210	0.58	-	-	-	-	3.254
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	224	0.61	-	-	-	-	3.261
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	238	0.65	-	-	-	-	3.354
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	259	0.71	100.000000	11:25:33 AM	3.2000	3.2000	3.200
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	266	0.73	0.441000	9:45:02 AM	2.9500	2.9500	3.382
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	273	0.75	-	-	-	-	3.153
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	278	0.76	-	-	-	-	3.447
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	280	0.77	150.000000	11:24:20 AM	3.2000	3.2000	3.223

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RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	287	0.79	2.040000	9:37:33 AM	3.2000	3.2000	3.348
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	294	0.81	100.000000	11:28:01 AM	3.2000	3.2000	3.200
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	301	0.82	22.660000	-	-	-	3.547
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	308	0.84	361.050000	11:23:06 AM	3.2500	3.2500	3.270
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	315	0.86	-	-	-	-	3.431
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	315	0.86	-	-	-	-	3.496
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	322	0.88	1.000000	10:32:30 AM	3.2500	3.2500	3.557
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	329	0.90	2.660000	1:08:10 PM	3.1850	3.1850	3.458
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	332	0.91	543.690000	11:47:51 AM	3.3750	3.3692	3.358
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	350	0.96	-	-	-	-	3.295
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	357	0.98	74.910000	10:57:32 AM	3.2500	3.2500	3.269
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	364	1.00	1368.431000	1:59:25 PM	3.2500	3.2512	3.251
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	371	1.02	-	-	-	-	3.405
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	417	1.14	-	-	-	-	3.450
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	546	1.50	-	-	-	-	3.440
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	581	1.59	-	-	-	-	3.453
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	637	1.74	18.000000	11:00:55 AM	3.5000	3.4444	3.532
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	644	1.76	17.646000	9:05:20 AM	3.3000	3.3000	3.361
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	691	1.89	-	-	-	-	3.459
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	803	2.20	11.050000	1:20:14 PM	3.4775	3.4395	3.398
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	832	2.28	-	-	-	-	3.493
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	874	2.39	-	-	-	-	3.502
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	908	2.49	-	-	-	-	3.510
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	956	2.62	201.200000	1:46:17 PM	3.4000	3.3994	3.404
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	958	2.62	0.500000	11:17:43 AM	3.5300	3.5300	3.553
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,025	2.81	1740.080000	1:59:17 PM	3.4150	3.4365	3.424
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,034	2.83	-	-	-	-	3.537
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,050	2.88	48.100000	1:15:25 PM	3.4800	3.4800	3.514
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,094	3.00	-	-	-	-	3.718
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,132	3.10	-	-	-	-	3.558
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,210	3.31	2.500000	11:01:30 AM	3.6200	3.6080	3.600
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,279	3.50	-	-	-	-	3.584
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,420	3.89	504.880000	1:01:56 PM	3.5150	3.5075	3.500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,459	4.00	-	-	-	-	3.680
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,503	4.12	-	-	-	-	3.623

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RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,566	4.29	1.269000	10:41:32 AM	3.5000	3.5000	3.633
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,581	4.33	-	-	-	-	3.699
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,639	4.49	48.000000	1:02:46 PM	3.5100	3.5100	3.619
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,664	4.56	-	-	-	-	3.648
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,816	4.97	600.000000	10:57:05 AM	3.6370	3.6370	3.657
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,818	4.98	-	-	-	-	3.672
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,966	5.38	900.000000	10:34:45 AM	3.6250	3.6250	3.615
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,007	5.50	-	-	-	-	3.702
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,047	5.60	-	-	-	-	3.708
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,098	5.74	-	-	-	-	3.716
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,124	5.82	930.000000	1:59:06 PM	3.6625	3.6634	3.663
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,342	6.41	1.000000	11:00:59 AM	3.8500	3.8500	3.846
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,372	6.49	-	-	-	-	3.758
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,420	6.63	-	-	-	-	3.838
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,504	6.86	8.000000	9:51:20 AM	3.8550	3.8550	3.772
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,568	7.03	-	-	-	-	3.788
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,693	7.37	-	-	-	-	3.806
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,891	7.92	-	-	-	-	3.706
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,148	8.62	-	-	-	-	4.104
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,185	8.72	1585.280000	1:57:43 PM	3.8000	3.8266	3.806
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,687	10.09	-	-	-	-	4.031
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,749	10.26	-	-	-	-	3.903
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,931	10.76	-	-	-	-	3.917
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,105	11.24	150.000000	10:33:35 AM	3.9000	3.9000	3.895
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,183	11.45	-	-	-	-	3.947
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,303	11.78	-	-	-	-	3.964
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,331	11.86	1504.000000	10:29:50 AM	4.1750	4.1251	4.196
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,541	12.43	-	-	-	-	4.007
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,604	12.61	-	-	-	-	4.019
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,716	12.91	6.000000	9:36:50 AM	4.3000	4.3000	4.275
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,310	14.54	-	-	-	-	4.164
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,639	15.44	-	-	-	-	4.230
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,716	15.65	-	-	-	-	4.299
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,004	16.44	-	-	-	-	4.301
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,235	17.07	2.000000	9:37:05 AM	4.3500	4.3500	4.343

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RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,325	17.32	7.000000	10:00:06 AM	4.4000	4.4000	4.352
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,394	17.51	1848.265000	11:42:59 AM	4.4000	4.4000	4.402
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,515	17.84	58.000000	9:45:11 AM	4.3489	4.3489	4.349
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,851	18.76	95.000000	-	-	-	4.200
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,445	20.38	806.093497	1:21:00 PM	4.6000	4.6042	4.600