

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	6	0.02	-	-	-	-	2.970
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	13	0.04	-	-	-	-	3.235
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	20	0.06	0.500000	10:09:01 AM	2.6000	2.6000	3.115
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	27	0.07	0.500000	1:17:43 PM	2.7500	2.7500	3.031
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	34	0.09	1335.677000	1:52:28 PM	2.5750	2.6263	2.662
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	41	0.11	0.202000	10:24:48 AM	2.9900	2.9900	3.208
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	48	0.13	50.000000	1:09:44 PM	2.8500	2.8500	2.982
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	55	0.15	1.366000	11:55:30 AM	2.8500	2.8773	3.103
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	62	0.17	0.467910	11:26:42 AM	2.7000	2.7731	3.064
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	76	0.21	-	-	-	-	3.209
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	83	0.23	3.950000	10:40:06 AM	2.7000	2.6880	3.064
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	90	0.25	38.025000	1:54:18 PM	2.9250	2.9215	3.017
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	97	0.27	37.258400	11:57:50 AM	2.9500	2.9500	3.231
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	104	0.29	-	-	-	-	3.095
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	111	0.30	3.533340	1:07:00 PM	3.0500	3.0500	3.117
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	118	0.32	3.560000	9:41:20 AM	3.2800	3.2800	3.216
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	118	0.32	169.732000	10:52:16 AM	3.0100	3.0115	3.010
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	119	0.33	500.500000	1:00:53 PM	3.1000	3.1000	3.093
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	125	0.34	16.730000	1:43:02 PM	2.9500	2.9500	3.538
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	132	0.36	96.059000	9:42:58 AM	3.0100	3.0100	3.017
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	139	0.38	426.495330	1:51:41 PM	3.0150	3.0153	3.023
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	146	0.40	-	-	-	-	3.237
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	146	0.40	-	-	-	-	3.265
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	167	0.46	7.322000	11:09:19 AM	3.1000	3.1000	3.344
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	174	0.48	2.813000	11:46:08 AM	2.7500	2.7863	3.362
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	181	0.50	345.310000	1:04:02 PM	3.0750	3.0272	3.034
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	195	0.53	-	-	-	-	3.324
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	209	0.57	-	-	-	-	3.211
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	223	0.61	-	-	-	-	3.232
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	237	0.65	-	-	-	-	3.295
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	258	0.71	20.490000	1:08:32 PM	3.1650	3.0137	3.349
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	265	0.73	-	-	-	-	3.383
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	272	0.75	-	-	-	-	3.153
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	277	0.76	-	-	-	-	3.402
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	279	0.76	130.740000	11:39:56 AM	3.1250	3.1250	3.179

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RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	286	0.78	-	-	-	-	3.348
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	293	0.80	-	-	-	-	3.200
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	300	0.82	19.320000	1:14:39 PM	3.1250	3.1832	3.547
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	307	0.84	-	-	-	-	3.359
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	314	0.86	81.540000	10:39:45 AM	3.3500	3.3517	3.350
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	314	0.86	-	-	-	-	3.485
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	321	0.88	-	-	-	-	3.557
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	328	0.90	15.000000	10:24:52 AM	3.2250	3.2250	3.458
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	331	0.91	911.990000	11:41:11 AM	3.2500	3.2781	3.267
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	349	0.96	-	-	-	-	3.296
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	356	0.98	861.000000	1:51:52 PM	3.2200	3.2224	3.243
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	363	0.99	2915.996800	1:18:27 PM	3.2500	3.2402	3.245
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	370	1.01	8.000000	11:53:51 AM	3.3000	3.3000	3.334
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	416	1.14	694.060000	11:25:09 AM	3.2750	3.3199	3.322
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	545	1.49	-	-	-	-	3.361
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	580	1.59	143.300000	10:51:06 AM	3.4500	3.4502	3.450
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	636	1.74	15.440000	11:45:45 AM	3.4000	3.4533	3.442
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	643	1.76	305.000000	11:24:00 AM	3.3250	3.3320	3.334
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	690	1.89	-	-	-	-	3.375
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	802	2.20	351.000000	11:46:33 AM	3.3000	3.3171	3.312
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	831	2.28	-	-	-	-	3.405
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	873	2.39	-	-	-	-	3.414
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	907	2.48	-	-	-	-	3.420
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	955	2.62	201.000000	11:46:26 AM	3.3500	3.3500	3.356
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	957	2.62	-	-	-	-	3.459
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,024	2.80	3531.800000	1:27:19 PM	3.3450	3.3520	3.343
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,033	2.83	15.000000	11:15:30 AM	3.5250	3.5255	3.445
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,049	2.87	400.000000	1:59:21 PM	3.4000	3.4450	3.449
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,093	2.99	155.150000	11:49:44 AM	3.4500	3.5789	3.588
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,131	3.10	-	-	-	-	3.464
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,209	3.31	8.720000	1:27:33 PM	3.5800	3.5828	3.601
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,278	3.50	-	-	-	-	3.491
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,419	3.89	3897.080000	1:56:30 PM	3.3800	3.4258	3.390
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,458	3.99	-	-	-	-	3.583
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,502	4.11	-	-	-	-	3.532

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RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,565	4.29	-	-	-	-	3.543
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,580	4.33	-	-	-	-	3.623
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,638	4.49	1209.300000	1:58:18 PM	3.4250	3.4569	3.430
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,663	4.55	-	-	-	-	3.561
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,815	4.97	1473.030000	11:47:29 AM	3.5500	3.5810	3.567
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,817	4.98	-	-	-	-	3.588
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,965	5.38	672.900000	1:51:44 PM	3.5750	3.5945	3.584
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,006	5.49	-	-	-	-	3.622
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,046	5.60	-	-	-	-	3.630
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,097	5.74	-	-	-	-	3.639
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,123	5.81	2366.863600	1:52:12 PM	3.5800	3.6354	3.612
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,341	6.41	18.000000	1:20:29 PM	3.8500	3.8500	3.767
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,371	6.49	350.000000	9:11:40 AM	3.7584	3.7584	3.689
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,419	6.62	-	-	-	-	3.764
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,503	6.85	-	-	-	-	3.707
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,567	7.03	-	-	-	-	3.725
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,692	7.37	800.000000	10:13:32 AM	3.8055	3.8055	3.805
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,890	7.91	350.000000	1:59:22 PM	3.6800	3.7200	3.725
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,147	8.62	-	-	-	-	4.035
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,184	8.72	3363.000000	1:57:53 PM	3.6900	3.7524	3.703
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,686	10.09	202.000000	10:05:58 AM	4.0306	4.0306	4.030
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,748	10.26	-	-	-	-	3.874
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,930	10.76	-	-	-	-	3.894
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,104	11.24	288.200000	1:57:21 PM	3.7900	3.8480	3.830
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,182	11.45	-	-	-	-	3.927
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,302	11.78	-	-	-	-	3.945
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,330	11.86	0.540000	1:48:49 PM	4.2500	4.2056	4.195
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,540	12.43	-	-	-	-	3.986
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,603	12.60	-	-	-	-	3.997
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,715	12.91	37.035000	1:58:57 PM	4.5000	4.3162	4.275
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,309	14.54	-	-	-	-	4.145
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,638	15.44	-	-	-	-	4.219
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,715	15.65	1834.767351	11:39:44 AM	4.2993	4.2993	4.299
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,003	16.44	-	-	-	-	4.299
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,234	17.07	-	-	-	-	4.346

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RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,324	17.31	-	-	-	-	4.359
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,393	17.50	20.220000	1:30:27 PM	4.5000	4.5000	4.402
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,514	17.83	-	-	-	-	4.349
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,850	18.75	100.000000	-	-	-	4.349
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,444	20.38	1229.472000	1:26:43 PM	4.6500	4.6010	4.602