

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 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	2	0.01	-	-	-	-	-
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	9	0.03	-	-	-	-	3.115
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	16	0.04	1.000000	11:11:23 AM	2.5500	2.5500	2.989
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	23	0.06	12.000000	9:45:22 AM	2.5000	2.5000	2.621
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	30	0.08	0.650000	1:19:06 PM	2.4000	2.4769	3.207
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	37	0.10	-	-	-	-	2.981
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	44	0.12	0.290000	1:20:51 PM	2.5500	2.5500	3.103
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	51	0.14	0.310000	1:21:22 PM	2.5500	2.5500	2.986
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	65	0.18	-	-	-	-	3.209
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	72	0.20	0.205000	11:24:50 AM	2.5500	2.5500	3.064
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	79	0.22	1.532000	11:59:00 AM	2.5350	2.5350	3.018
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	86	0.24	605.900600	1:25:54 PM	2.5100	2.5239	2.541
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	93	0.26	0.453000	9:55:33 AM	2.5350	2.5350	2.972
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	100	0.27	-	-	-	-	2.984
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	107	0.29	-	-	-	-	2.929
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	107	0.29	1.000000	1:39:34 PM	2.5500	2.5500	3.010
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	108	0.30	-	-	-	-	2.927
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	114	0.31	1.039000	11:04:27 AM	2.9500	2.9500	3.133
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	121	0.33	2.575000	11:10:48 AM	2.9700	2.9700	3.017
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	128	0.35	-	-	-	-	3.023
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	135	0.37	-	-	-	-	2.933
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	135	0.37	0.806000	11:27:24 AM	2.7250	2.7250	3.054
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	156	0.43	-	-	-	-	3.344
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	163	0.45	-	-	-	-	3.362
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	170	0.47	-	-	-	-	3.015
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	177	0.49	1275.990000	1:54:24 PM	2.6000	2.7384	2.754
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	184	0.50	-	-	-	-	3.100
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	198	0.54	-	-	-	-	3.067
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	212	0.58	-	-	-	-	3.078
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	226	0.62	-	-	-	-	2.947
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	247	0.68	52.775000	11:27:47 AM	2.8500	2.8287	3.349
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	254	0.70	0.500000	10:38:25 AM	2.8000	2.8000	3.025
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	261	0.72	-	-	-	-	3.113
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	266	0.73	1.000000	1:28:54 PM	2.7000	2.7000	2.967
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	268	0.73	147.000000	11:52:06 AM	2.8500	2.8253	2.841

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RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	275	0.75	90.000000	11:00:55 AM	2.8500	2.8500	2.950
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	282	0.77	-	-	-	-	3.200
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	289	0.79	16.350000	11:39:23 AM	2.8500	2.8347	3.547
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	296	0.81	-	-	-	-	3.359
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	303	0.83	-	-	-	-	2.984
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	303	0.83	-	-	-	-	3.144
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	310	0.85	-	-	-	-	3.178
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	317	0.87	-	-	-	-	2.973
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	320	0.88	650.534000	1:24:56 PM	2.8000	2.9028	2.910
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	338	0.93	100.000000	11:02:35 AM	2.8800	2.8800	2.880
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	345	0.95	2.042000	1:57:36 PM	2.9000	2.9000	3.065
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	352	0.96	116.900000	1:43:02 PM	2.9250	2.9714	3.008
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	359	0.98	-	-	-	-	2.990
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	359	0.98	2365.290000	1:53:47 PM	2.9750	2.9765	2.982
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	405	1.11	93.500000	1:51:21 PM	2.9500	2.9520	2.990
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	534	1.46	-	-	-	-	2.999
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	569	1.56	-	-	-	-	3.064
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	625	1.71	850.000000	9:49:05 AM	2.9794	2.9794	2.978
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	632	1.73	1291.600000	11:09:15 AM	2.9500	2.9848	2.966
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	679	1.86	-	-	-	-	3.019
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	791	2.17	300.000000	1:59:44 PM	3.0000	3.0292	3.025
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	820	2.25	-	-	-	-	3.044
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	862	2.36	-	-	-	-	3.051
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	896	2.45	-	-	-	-	3.056
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	944	2.59	117.650000	1:48:05 PM	3.0000	3.0036	3.055
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	946	2.59	-	-	-	-	3.074
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,013	2.77	813.000000	1:54:15 PM	3.0000	3.0045	3.017
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,022	2.80	-	-	-	-	3.077
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,038	2.84	-	-	-	-	3.104
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,082	2.96	65.000000	11:15:50 AM	3.1000	3.1000	3.199
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,120	3.07	-	-	-	-	3.093
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,198	3.28	32.050000	1:32:51 PM	3.5000	3.2106	3.268
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,267	3.47	-	-	-	-	3.113
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,408	3.86	1321.000000	11:56:52 AM	3.0400	3.0526	3.043
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,447	3.96	-	-	-	-	3.158

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,491	4.08	-	-	-	-	3.144
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,554	4.26	-	-	-	-	3.152
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,569	4.30	-	-	-	-	3.287
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,627	4.45	1150.000000	1:51:37 PM	3.0500	3.0807	3.055
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,652	4.52	-	-	-	-	3.164
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,804	4.94	1912.420000	11:48:22 AM	3.1000	3.1261	3.118
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,806	4.95	-	-	-	-	3.182
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,954	5.35	575.520000	1:46:11 PM	3.2000	3.2127	3.186
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,995	5.46	-	-	-	-	3.204
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,035	5.57	-	-	-	-	3.209
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,086	5.71	-	-	-	-	3.215
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,112	5.78	1950.000000	11:51:31 AM	3.1350	3.1857	3.183
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,330	6.38	41.835000	10:54:57 AM	3.4800	3.4952	3.494
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,360	6.46	-	-	-	-	3.245
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,408	6.59	-	-	-	-	3.273
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,492	6.82	-	-	-	-	3.258
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,556	7.00	10.000000	-	-	-	3.267
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,681	7.34	-	-	-	-	3.497
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,879	7.88	2700.000000	1:57:04 PM	3.2475	3.2741	3.247
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,136	8.59	-	-	-	-	3.390
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,173	8.69	3203.280000	1:57:39 PM	3.2500	3.3047	3.256
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,675	10.06	-	-	-	-	3.502
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,737	10.23	-	-	-	-	3.357
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,919	10.73	-	-	-	-	3.374
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,093	11.21	1184.960000	1:51:30 PM	3.3650	3.3714	3.365
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,171	11.42	-	-	-	-	3.421
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,291	11.75	-	-	-	-	3.451
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,319	11.83	17.500000	10:53:52 AM	4.0500	4.0500	3.730
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,529	12.40	-	-	-	-	3.528
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,592	12.57	-	-	-	-	3.551
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,704	12.88	751.500000	1:12:51 PM	3.9500	3.8295	3.885
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,298	14.51	-	-	-	-	3.815
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,627	15.41	-	-	-	-	3.994
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,704	15.62	-	-	-	-	4.123
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,992	16.41	-	-	-	-	4.045

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,223	17.04	-	-	-	-	4.342
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,313	17.28	-	-	-	-	4.178
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,382	17.47	52.960000	11:33:11 AM	4.4000	4.3980	4.267
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,503	17.80	-	-	-	-	4.155
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,839	18.72	323.560000	11:04:08 AM	3.9500	3.9590	3.975
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,433	20.35	658.200313	11:27:28 AM	4.5500	4.5236	4.527