

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 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	7	0.02	0.750000	2:49:30 PM	2.9000	2.9000	3.134
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	14	0.04	-	-	-	-	2.965
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	21	0.06	-	-	-	-	3.006
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	28	0.08	-	-	-	-	3.024
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	35	0.10	0.810000	10:15:25 AM	2.9750	2.9750	3.124
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	42	0.12	25.185900	2:47:51 PM	2.8750	2.9119	2.968
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	45	0.12	14.810000	3:04:08 PM	3.3750	3.2914	3.368
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	49	0.13	4.000000	3:49:18 PM	2.9600	2.9600	3.087
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	56	0.15	65.000000	2:34:47 PM	2.9250	2.9235	2.965
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	63	0.17	105.198000	3:08:36 PM	2.9150	2.9247	2.987
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	70	0.19	1472.835000	3:45:58 PM	2.9700	2.9613	2.973
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	77	0.21	22.940000	2:43:46 PM	2.9500	2.9966	3.047
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	84	0.23	46.584000	3:06:56 PM	3.0250	3.0016	3.009
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	91	0.25	562.298000	3:45:43 PM	2.9750	2.9776	2.978
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	98	0.27	15.255000	3:07:15 PM	3.3000	3.0796	3.058
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	105	0.29	2.000000	10:16:47 AM	3.1500	3.1500	3.195
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	112	0.31	0.200000	2:12:47 PM	3.0750	3.0750	3.325
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	119	0.33	18.855000	2:54:51 PM	3.0000	3.0000	3.023
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	133	0.36	23.490000	3:17:55 PM	3.2500	3.1792	3.301
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	140	0.38	-	-	-	-	3.339
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	147	0.40	0.520000	11:05:59 AM	3.3000	3.3000	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	154	0.42	15.000000	10:43:37 AM	3.3000	3.3000	3.408
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	161	0.44	7.902000	3:01:33 PM	3.3250	3.3107	3.330
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	168	0.46	8.090000	3:07:07 PM	3.4000	3.3784	3.398
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	175	0.48	13.000000	2:16:59 PM	3.4750	3.4750	3.502
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	175	0.48	91.462000	3:33:34 PM	3.3000	3.3128	3.388
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	176	0.48	277.399400	3:46:38 PM	3.3900	3.3837	3.420
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	182	0.50	2214.652000	3:29:26 PM	3.3350	3.3234	3.424
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	189	0.52	0.300000	2:21:42 PM	3.3500	3.3500	3.432
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	203	0.56	-	-	-	-	3.662
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	203	0.56	-	-	-	-	3.491
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	224	0.61	-	-	-	-	3.555
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	238	0.65	0.500000	11:04:21 AM	3.6000	3.6000	3.598
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	252	0.69	-	-	-	-	3.641
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	266	0.73	0.200000	9:52:06 AM	3.3000	3.3000	3.686

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RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	280	0.77	-	-	-	-	3.718
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	294	0.81	31.500000	2:18:39 PM	3.8500	3.8536	3.792
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	315	0.86	1.100000	11:44:02 AM	3.5250	3.5250	3.833
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	322	0.88	-	-	-	-	3.819
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	329	0.90	-	-	-	-	3.813
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	334	0.91	2.250000	3:53:54 PM	3.8500	3.8356	3.874
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	336	0.92	377.261000	3:32:01 PM	3.7350	3.7345	3.777
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	343	0.94	18.380000	2:46:26 PM	3.7750	3.7932	3.820
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	350	0.96	32.510000	2:45:29 PM	3.7500	3.7624	3.865
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	357	0.98	60.531000	2:57:36 PM	3.7500	3.7501	3.815
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	364	1.00	1189.042000	3:48:17 PM	3.7500	3.7625	3.843
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	371	1.02	55.070000	2:43:28 PM	3.8725	3.8725	3.855
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	388	1.06	21.647500	3:41:59 PM	3.9750	3.8700	3.881
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	427	1.17	-	-	-	-	3.845
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	473	1.30	1110.020000	3:39:51 PM	3.8300	3.8352	3.848
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	602	1.65	34.800000	3:28:14 PM	3.9250	3.9067	3.867
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	637	1.74	1.000000	2:04:34 PM	3.9500	3.9500	3.882
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	693	1.90	148.664201	3:34:29 PM	3.9600	3.9600	3.963
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	700	1.92	6.800000	3:57:27 PM	3.9400	3.9400	3.943
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	747	2.05	2.000000	2:05:30 PM	4.0000	3.9838	3.928
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	859	2.35	200.000000	10:12:14 AM	3.9600	3.9700	3.974
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	888	2.43	-	-	-	-	3.970
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	930	2.55	-	-	-	-	4.095
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	964	2.64	-	-	-	-	3.994
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,012	2.77	875.400000	3:50:49 PM	3.9900	3.9956	3.994
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,014	2.78	-	-	-	-	4.009
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,081	2.96	6482.875000	3:42:20 PM	3.9850	3.9861	3.988
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,090	2.98	-	-	-	-	4.032
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,106	3.03	2.200000	2:55:05 PM	4.0400	4.0400	4.050
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,150	3.15	57.000000	3:57:44 PM	4.0550	4.0728	4.050
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,188	3.25	-	-	-	-	4.053
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,266	3.47	2.297000	2:35:00 PM	4.1500	4.1265	4.132
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,335	3.66	-	-	-	-	4.084
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,476	4.04	4430.380000	3:59:55 PM	4.0450	4.0463	4.047
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,515	4.15	4.500000	3:52:16 PM	4.1250	4.1172	4.126

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,559	4.27	0.600000	2:08:49 PM	4.1250	4.1250	4.126
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,622	4.44	-	-	-	-	4.136
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,637	4.48	0.300000	9:58:46 AM	4.1500	4.1500	4.212
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,695	4.64	60.800000	2:46:25 PM	4.1500	4.0999	4.095
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,720	4.71	-	-	-	-	4.151
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,872	5.13	1559.800000	3:55:36 PM	4.1250	4.1276	4.134
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,874	5.13	-	-	-	-	4.175
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,022	5.54	612.898973	2:46:21 PM	4.2800	4.2018	4.221
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,063	5.65	-	-	-	-	4.200
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,103	5.76	-	-	-	-	4.206
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,154	5.90	-	-	-	-	4.213
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,180	5.97	2887.300000	2:26:29 PM	4.1900	4.1698	4.176
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,398	6.57	37.500000	3:49:49 PM	4.2700	4.2968	4.320
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,428	6.65	-	-	-	-	4.244
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,476	6.78	-	-	-	-	4.250
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,560	7.01	-	-	-	-	4.295
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,624	7.18	-	-	-	-	4.283
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,749	7.53	-	-	-	-	4.277
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,947	8.07	12.110000	11:42:56 AM	4.3850	4.3850	4.331
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,204	8.77	-	-	-	-	4.317
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,241	8.87	4660.015000	3:59:15 PM	4.2900	4.2580	4.290
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,743	10.25	-	-	-	-	4.392
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,805	10.42	-	-	-	-	4.336
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,987	10.92	-	-	-	-	4.342
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,161	11.39	213.820000	3:59:25 PM	4.3500	4.3030	4.303
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,239	11.61	-	-	-	-	4.366
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,359	11.93	-	-	-	-	4.379
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,387	12.01	7.675000	3:35:31 PM	4.5500	4.5370	4.474
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,597	12.59	-	-	-	-	4.420
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,660	12.76	-	-	-	-	4.431
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,772	13.07	15.500000	2:17:16 PM	4.6500	4.5577	4.529
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,366	14.69	-	-	-	-	4.576
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,695	15.59	-	-	-	-	4.642
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,772	15.80	20.500000	11:37:18 AM	4.7250	4.7009	4.662
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,060	16.59	-	-	-	-	4.707

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,291	17.22	-	-	-	-	4.740
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,381	17.47	-	-	-	-	4.750
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,450	17.66	17.175000	3:50:01 PM	4.8500	4.8476	4.817
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,571	17.99	-	-	-	-	4.783
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,907	18.91	620.700000	3:51:46 PM	4.6800	4.6839	4.685
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,501	20.54	3.300000	11:46:13 AM	4.8600	4.8600	4.921