

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	5	0.01	50.529000	2:11:31 PM	2.8500	2.8619	2.970
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	12	0.03	-	-	-	-	2.929
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	19	0.05	-	-	-	-	2.962
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	26	0.07	12.500000	10:25:06 AM	3.0000	3.0000	2.977
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	33	0.09	-	-	-	-	3.057
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	40	0.11	1.500000	2:11:45 PM	2.8750	2.8750	2.969
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	43	0.12	6.050000	3:48:16 PM	3.3000	3.4483	3.407
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	47	0.13	0.250000	11:34:06 AM	2.9350	2.9350	3.038
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	54	0.15	0.500000	10:05:38 AM	2.9150	2.9150	2.964
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	61	0.17	43.254000	3:12:57 PM	2.9150	2.9150	2.987
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	68	0.19	382.141000	3:23:36 PM	2.9500	2.9893	2.976
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	75	0.21	1445.000000	3:11:07 PM	3.0350	3.0132	3.016
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	82	0.23	22.120000	3:29:06 PM	2.9500	2.8833	3.009
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	89	0.24	318.481000	3:57:15 PM	2.9850	2.9727	2.980
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	96	0.26	20.200000	3:16:55 PM	3.0000	3.0000	3.062
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	103	0.28	1.500000	2:29:21 PM	3.0500	3.0500	3.194
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	110	0.30	-	-	-	-	3.306
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	117	0.32	5.000000	2:35:54 PM	3.0000	3.0000	3.023
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	131	0.36	73.700000	3:47:35 PM	3.1500	3.1538	3.223
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	138	0.38	-	-	-	-	3.339
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	145	0.40	0.500000	11:03:49 AM	3.2000	3.2000	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	152	0.42	12.000000	2:35:01 PM	3.2500	3.2500	3.409
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	159	0.44	13.200000	2:35:07 PM	3.3000	3.2995	3.330
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	166	0.45	0.500000	2:43:09 PM	3.2750	3.2750	3.398
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	173	0.47	-	-	-	-	3.495
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	173	0.47	6.500000	3:54:36 PM	3.2500	3.2500	3.390
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	174	0.48	60.000000	11:30:34 AM	3.3500	3.3500	3.383
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	180	0.49	257.305000	3:46:46 PM	3.3400	3.3403	3.335
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	187	0.51	-	-	-	-	3.432
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	201	0.55	-	-	-	-	3.631
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	201	0.55	0.400000	3:36:18 PM	3.4000	3.4000	3.465
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	222	0.61	-	-	-	-	3.531
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	236	0.65	-	-	-	-	3.575
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	250	0.68	-	-	-	-	3.618
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	264	0.72	0.343000	9:15:19 AM	3.3000	3.3000	3.663

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RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	278	0.76	-	-	-	-	3.700
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	292	0.80	-	-	-	-	3.742
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	313	0.86	-	-	-	-	3.833
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	320	0.88	6.000000	3:23:19 PM	3.6500	3.6083	3.820
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	327	0.90	-	-	-	-	3.818
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	332	0.91	-	-	-	-	3.814
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	334	0.91	8.240000	2:08:12 PM	3.7000	3.7157	3.799
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	341	0.93	-	-	-	-	3.820
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	348	0.95	9.270000	3:15:19 PM	3.7500	3.7451	3.861
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	355	0.97	54.710000	3:18:22 PM	3.7750	3.7750	3.805
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	362	0.99	1561.337000	3:29:34 PM	3.7800	3.7739	3.774
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	369	1.01	3.100000	11:51:26 AM	3.8250	3.8250	3.810
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	386	1.06	670.637500	3:33:48 PM	3.8750	3.8089	3.812
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	425	1.16	-	-	-	-	3.788
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	471	1.29	10.380000	2:35:35 PM	3.8200	3.8256	3.859
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	600	1.64	-	-	-	-	3.812
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	635	1.74	-	-	-	-	3.826
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	691	1.89	7.735289	10:25:11 AM	3.9500	3.9500	3.943
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	698	1.91	53.460000	10:50:42 AM	3.9250	3.9250	3.913
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	745	2.04	-	-	-	-	3.866
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	857	2.35	3473.000000	3:16:10 PM	3.8500	3.9077	3.882
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	886	2.43	-	-	-	-	3.902
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	928	2.54	-	-	-	-	4.005
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	962	2.63	-	-	-	-	3.922
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,010	2.77	2671.420000	3:09:59 PM	3.8600	3.8943	3.886
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,012	2.77	-	-	-	-	3.935
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,079	2.95	9252.490000	3:45:28 PM	3.8675	3.8951	3.873
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,088	2.98	-	-	-	-	3.954
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,104	3.02	230.000000	2:48:23 PM	3.9750	3.9750	3.975
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,148	3.14	3.000000	11:17:54 AM	4.0000	4.0000	3.936
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,186	3.25	-	-	-	-	3.976
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,264	3.46	48.154000	3:37:37 PM	4.0500	4.0562	4.047
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,333	3.65	-	-	-	-	4.009
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,474	4.04	3885.020000	3:53:41 PM	3.8850	3.9388	3.899
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,513	4.14	352.000000	11:49:12 AM	4.0500	4.0858	4.074

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,557	4.26	-	-	-	-	4.058
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,620	4.44	-	-	-	-	4.072
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,635	4.48	79.700000	11:07:09 AM	4.0750	4.0750	4.121
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,693	4.64	30.000000	11:41:26 AM	3.9750	3.9750	4.117
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,718	4.70	-	-	-	-	4.094
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,870	5.12	1600.000000	2:46:16 PM	4.0550	4.0636	4.059
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,872	5.13	-	-	-	-	4.127
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,020	5.53	494.430360	11:16:18 AM	4.2250	4.2250	4.223
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,061	5.64	-	-	-	-	4.165
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,101	5.75	-	-	-	-	4.173
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,152	5.89	-	-	-	-	4.184
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,178	5.96	4036.600000	3:32:10 PM	4.1000	4.1417	4.116
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,396	6.56	0.514000	10:59:13 AM	4.2000	4.2000	4.312
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,426	6.64	50.510000	11:15:36 AM	4.2800	4.3988	4.397
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,474	6.77	-	-	-	-	4.236
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,558	7.00	-	-	-	-	4.373
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,622	7.18	-	-	-	-	4.270
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,747	7.52	-	-	-	-	4.268
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,945	8.06	2060.000000	3:44:30 PM	4.2500	4.2720	4.253
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,202	8.77	-	-	-	-	4.302
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,239	8.87	10504.600000	3:59:54 PM	4.2275	4.2418	4.231
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,741	10.24	-	-	-	-	4.361
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,803	10.41	-	-	-	-	4.312
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,985	10.91	-	-	-	-	4.315
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,159	11.39	-	-	-	-	4.299
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,237	11.60	-	-	-	-	4.338
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,357	11.93	-	-	-	-	4.350
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,385	12.01	-	-	-	-	4.428
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,595	12.58	-	-	-	-	4.395
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,658	12.75	-	-	-	-	4.408
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,770	13.06	0.600000	3:57:13 PM	4.6000	4.6000	4.494
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,364	14.69	-	-	-	-	4.567
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,693	15.59	-	-	-	-	4.646
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,770	15.80	-	-	-	-	4.668
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,058	16.59	-	-	-	-	4.727

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,289	17.22	-	-	-	-	4.765
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,379	17.47	-	-	-	-	4.771
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,448	17.65	-	-	-	-	4.817
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,569	17.99	-	-	-	-	4.796
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,905	18.91	2812.000000	3:22:24 PM	4.6925	4.6977	4.697
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,499	20.53	1.000000	11:31:19 AM	4.8800	4.8800	4.835