

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	2	0.01	-	-	-	-	-
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	9	0.03	-	-	-	-	2.960
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	16	0.04	31.200000	3:06:55 PM	3.0750	3.0758	2.985
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	23	0.06	-	-	-	-	2.996
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	30	0.08	-	-	-	-	3.051
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	37	0.10	2.330000	2:28:06 PM	3.0000	3.0000	2.969
RPG B 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	40	0.11	37.660000	3:21:51 PM	3.2000	3.2449	3.495
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	44	0.12	-	-	-	-	3.041
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	51	0.14	508.840000	3:43:15 PM	3.1500	3.0964	3.100
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	58	0.16	365.550000	3:16:18 PM	3.1250	2.9486	2.973
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	65	0.18	128.334000	3:37:30 PM	3.0250	3.0002	2.987
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	72	0.20	0.300000	3:18:39 PM	2.9750	2.9750	3.019
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	79	0.22	14.616000	3:33:08 PM	3.0250	2.9782	3.009
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	86	0.24	175.153000	3:55:27 PM	2.9850	2.9860	2.980
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	93	0.26	90.605000	3:41:52 PM	3.0500	3.0079	3.065
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	100	0.27	57.240000	3:37:38 PM	3.0500	3.0991	3.194
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	107	0.29	5.550000	3:39:44 PM	3.0500	3.0536	3.266
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	114	0.31	-	-	-	-	3.023
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	128	0.35	3.000000	10:00:05 AM	3.1750	3.1750	3.223
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	135	0.37	4.475000	3:41:50 PM	3.1500	3.1606	3.340
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	142	0.39	2.925000	3:41:49 PM	3.1500	3.1500	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	149	0.41	-	-	-	-	3.430
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	156	0.43	0.530000	3:06:18 PM	3.2500	3.2500	3.330
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	163	0.45	-	-	-	-	3.398
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	170	0.47	6.500000	3:10:51 PM	3.5000	3.4731	3.525
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	170	0.47	23.000000	3:42:08 PM	3.2500	3.3022	3.390
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	171	0.47	47.677000	2:05:24 PM	3.3000	3.3192	3.382
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	177	0.49	299.720000	3:45:59 PM	3.3250	3.3445	3.341
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	184	0.50	343.177000	3:54:33 PM	3.3200	3.3198	3.320
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	198	0.54	4.350000	2:56:27 PM	3.4750	3.4750	3.626
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	198	0.54	-	-	-	-	3.438
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	219	0.60	5.932000	3:38:04 PM	3.4450	3.4450	3.486
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	233	0.64	-	-	-	-	3.519
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	247	0.68	41.343000	2:40:25 PM	3.3500	3.4982	3.551
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	261	0.72	-	-	-	-	3.584

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RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	275	0.75	-	-	-	-	3.615
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	289	0.79	402.500000	3:40:27 PM	3.7250	3.7126	3.715
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	310	0.85	1.022000	11:28:35 AM	3.6000	3.6000	3.833
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	317	0.87	1157.307000	2:24:32 PM	3.5750	3.6248	3.625
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	324	0.89	-	-	-	-	3.730
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	329	0.90	141.500000	11:33:17 AM	3.7400	3.7205	3.743
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	331	0.91	102.800000	2:09:42 PM	3.6750	3.6757	3.700
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	338	0.93	1.469000	10:18:01 AM	3.7400	3.7400	3.820
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	345	0.95	133.600000	2:49:12 PM	3.6350	3.6846	3.744
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	352	0.96	369.770000	3:54:03 PM	3.7650	3.7377	3.750
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	359	0.98	1130.760600	3:36:05 PM	3.6650	3.7117	3.716
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	366	1.00	45.850000	3:37:45 PM	3.7400	3.7521	3.763
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	383	1.05	907.756137	2:58:56 PM	3.7250	3.7378	3.744
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	422	1.16	-	-	-	-	3.748
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	468	1.28	499.687000	3:40:52 PM	3.7200	3.7387	3.740
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	597	1.64	-	-	-	-	3.771
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	632	1.73	-	-	-	-	3.782
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	688	1.88	45.000000	3:56:55 PM	3.8250	3.8250	3.871
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	695	1.90	68.462000	3:34:53 PM	3.8000	3.8235	3.882
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	742	2.03	-	-	-	-	3.816
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	854	2.34	887.630000	3:37:25 PM	3.8000	3.7870	3.793
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	883	2.42	50.770000	-	-	-	3.850
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	925	2.53	-	-	-	-	3.930
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	959	2.63	-	-	-	-	3.871
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,007	2.76	1595.220000	3:54:02 PM	3.8100	3.7937	3.798
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,009	2.76	-	-	-	-	3.883
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,076	2.95	8847.474000	3:59:56 PM	3.8350	3.8079	3.840
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,085	2.97	-	-	-	-	3.902
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,101	3.01	42.200000	3:42:44 PM	3.9150	3.9147	3.961
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,145	3.14	33.800000	3:07:30 PM	4.0000	3.9625	3.937
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,183	3.24	-	-	-	-	3.925
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,261	3.45	33.664000	3:26:32 PM	3.9300	3.9571	3.983
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,330	3.64	-	-	-	-	3.960
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,471	4.03	3042.580000	3:58:21 PM	3.8900	3.8240	3.885
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,510	4.13	1.000000	9:20:51 AM	3.9750	3.9750	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	1,554	4.26	-	-	-	-	4.012
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,617	4.43	-	-	-	-	4.027
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,632	4.47	56.473827	2:27:18 PM	4.1000	4.1000	4.109
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,690	4.63	50.000000	3:56:59 PM	4.0000	4.0000	4.027
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,715	4.70	-	-	-	-	4.050
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,867	5.11	728.700000	3:59:40 PM	4.0000	3.9611	4.000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,869	5.12	-	-	-	-	4.086
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,017	5.52	890.496870	3:23:07 PM	4.1250	4.1166	4.115
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,058	5.64	-	-	-	-	4.128
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,098	5.74	-	-	-	-	4.136
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,149	5.88	-	-	-	-	4.148
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,175	5.96	3816.480000	3:58:42 PM	4.0700	4.0402	4.056
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,393	6.55	723.700000	2:53:24 PM	4.2400	4.1248	4.193
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,423	6.63	-	-	-	-	4.397
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,471	6.77	-	-	-	-	4.205
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,555	7.00	100.000000	3:08:24 PM	4.4000	4.4000	4.398
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,619	7.17	95.000000	3:05:27 PM	4.3000	4.3000	4.300
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,744	7.51	-	-	-	-	4.241
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,942	8.06	427.070000	3:43:05 PM	4.2000	4.2000	4.200
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,199	8.76	-	-	-	-	4.279
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,236	8.86	11342.600000	3:59:28 PM	4.2000	4.1799	4.199
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,738	10.23	-	-	-	-	4.374
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,800	10.40	-	-	-	-	4.289
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,982	10.90	-	-	-	-	4.290
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,156	11.38	612.885000	3:54:31 PM	4.2750	4.2453	4.253
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,234	11.59	-	-	-	-	4.305
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,354	11.92	-	-	-	-	4.314
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,382	12.00	0.650000	3:57:03 PM	4.4750	4.4369	4.372
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,592	12.57	-	-	-	-	4.350
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,655	12.75	-	-	-	-	4.360
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,767	13.05	25.000000	3:04:53 PM	4.6500	4.5854	4.426
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,361	14.68	-	-	-	-	4.498
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,690	15.58	-	-	-	-	4.578
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,767	15.79	3.490100	2:14:46 PM	4.8750	4.7921	4.600
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,055	16.58	-	-	-	-	4.667

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,286	17.21	-	-	-	-	4.708
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,376	17.46	-	-	-	-	4.714
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,445	17.65	32.173000	2:57:19 PM	4.8300	4.8485	4.818
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,566	17.98	-	-	-	-	4.735
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,902	18.90	2266.600000	3:59:48 PM	4.6750	4.6342	4.650
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,496	20.52	55.780000	3:54:55 PM	4.9000	4.8917	4.716