

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	1	0.00	-	-	-	-	-
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	8	0.02	-	-	-	-	2.945
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	15	0.04	12.000000	2:37:34 PM	2.9250	2.9250	2.967
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	22	0.06	-	-	-	-	2.977
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	29	0.08	0.455000	3:38:21 PM	2.8500	2.8500	3.027
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	36	0.10	5.171000	3:24:35 PM	2.8750	2.9137	2.969
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	39	0.11	546.500000	3:11:42 PM	3.2000	3.1701	3.317
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	43	0.12	0.669000	2:24:03 PM	2.9000	2.9000	3.014
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	50	0.14	107.575000	3:21:00 PM	2.9200	2.9189	3.100
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	57	0.16	352.470000	3:28:32 PM	2.9250	3.0497	3.002
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	64	0.18	876.313800	3:38:02 PM	2.9750	2.9807	2.984
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	71	0.19	489.430000	3:06:41 PM	2.9750	3.0106	3.017
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	78	0.21	139.931900	3:09:50 PM	2.9750	2.9760	3.007
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	85	0.23	836.757000	3:54:36 PM	2.9900	2.9716	2.964
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	92	0.25	847.566200	3:55:19 PM	3.0000	3.0006	3.004
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	99	0.27	134.907000	3:30:23 PM	3.0000	3.0057	3.032
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	106	0.29	7.967000	2:50:11 PM	3.0000	3.0000	3.218
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	113	0.31	40.569000	3:05:05 PM	3.0000	3.0000	3.023
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	127	0.35	52.450300	3:24:21 PM	3.1500	3.1563	3.223
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	134	0.37	-	-	-	-	3.310
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	141	0.39	3.815000	3:05:31 PM	3.1750	3.1750	3.461
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	148	0.41	-	-	-	-	3.408
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	155	0.42	-	-	-	-	3.330
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	162	0.44	-	-	-	-	3.398
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	169	0.46	-	-	-	-	3.479
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	169	0.46	1.772000	2:34:52 PM	3.2850	3.2956	3.390
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	170	0.47	88.000000	3:00:45 PM	3.4000	3.3964	3.386
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	176	0.48	553.687300	3:45:56 PM	3.3250	3.3257	3.330
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	183	0.50	1204.427000	3:46:49 PM	3.3250	3.3228	3.326
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	197	0.54	-	-	-	-	3.579
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	197	0.54	0.517000	11:15:13 AM	3.3750	3.3750	3.419
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	218	0.60	-	-	-	-	3.474
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	232	0.64	-	-	-	-	3.511
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	246	0.67	-	-	-	-	3.547
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	260	0.71	-	-	-	-	3.585

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RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	274	0.75	-	-	-	-	3.620
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	288	0.79	62.600000	9:33:47 AM	3.6900	3.6900	3.707
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	309	0.85	1.500000	3:46:47 PM	3.6500	3.6500	3.833
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	316	0.87	-	-	-	-	3.625
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	323	0.88	-	-	-	-	3.732
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	328	0.90	51.000000	3:28:40 PM	3.7500	3.7499	3.744
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	330	0.90	2.100000	11:48:40 AM	3.6000	3.6000	3.712
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	337	0.92	1.000000	3:13:50 PM	3.6500	3.6500	3.820
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	344	0.94	3.080000	10:39:29 AM	3.6650	3.6650	3.775
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	351	0.96	22.786000	3:13:52 PM	3.6600	3.6629	3.750
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	358	0.98	94.382000	3:34:36 PM	3.6650	3.6743	3.715
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	365	1.00	6.500000	2:52:57 PM	3.6800	3.6800	3.730
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	365	1.00	133.692000	3:47:01 PM	3.6650	3.6632	3.784
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	382	1.05	264.420000	3:22:06 PM	3.7250	3.7259	3.736
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	421	1.15	-	-	-	-	3.722
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	467	1.28	1564.201000	3:51:45 PM	3.7800	3.7544	3.784
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	596	1.63	-	-	-	-	3.760
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	631	1.73	-	-	-	-	3.773
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	687	1.88	-	-	-	-	3.859
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	694	1.90	393.714000	3:47:27 PM	3.8250	3.8239	3.825
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	741	2.03	-	-	-	-	3.815
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	853	2.34	1049.477000	3:54:21 PM	3.8500	3.8315	3.838
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	882	2.42	-	-	-	-	3.849
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	924	2.53	-	-	-	-	3.930
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	958	2.62	-	-	-	-	3.878
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,006	2.75	938.600000	3:28:43 PM	3.8900	3.8736	3.878
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,008	2.76	-	-	-	-	3.893
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,075	2.94	10711.710000	3:53:32 PM	3.9000	3.8759	3.891
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,084	2.97	-	-	-	-	3.915
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,100	3.01	8.079000	3:44:51 PM	3.9000	3.9000	3.950
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,144	3.13	84.070000	3:22:50 PM	3.9500	3.9509	3.931
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,182	3.24	-	-	-	-	3.939
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,260	3.45	173.812000	3:53:41 PM	4.0500	4.0122	4.000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,329	3.64	-	-	-	-	3.975
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,470	4.03	3320.115000	3:50:09 PM	3.9375	3.9308	3.943

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,509	4.13	-	-	-	-	4.073
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,553	4.25	-	-	-	-	4.030
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,616	4.42	-	-	-	-	4.045
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,631	4.47	113.500000	3:28:38 PM	4.0750	4.0315	4.041
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,689	4.62	607.260000	3:57:07 PM	4.0200	4.0166	4.017
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,714	4.69	-	-	-	-	4.068
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,866	5.11	600.000000	2:47:23 PM	4.0300	4.0300	4.030
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,868	5.11	-	-	-	-	4.104
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,016	5.52	2306.973772	3:39:41 PM	4.1100	4.1269	4.131
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,057	5.63	-	-	-	-	4.146
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,097	5.74	-	-	-	-	4.155
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,148	5.88	-	-	-	-	4.166
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,174	5.95	8264.000000	3:57:12 PM	4.1300	4.1286	4.126
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,392	6.55	19.754000	2:31:11 PM	4.2200	4.2209	4.184
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,422	6.63	1.950000	2:14:28 PM	4.3500	4.3500	4.396
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,470	6.76	-	-	-	-	4.226
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,554	6.99	-	-	-	-	4.395
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,618	7.17	515.000000	11:15:33 AM	4.4000	4.4000	4.361
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,743	7.51	-	-	-	-	4.263
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,941	8.05	500.000000	10:54:15 AM	4.2500	4.2500	4.221
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,198	8.76	-	-	-	-	4.303
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,235	8.86	4125.600000	3:54:39 PM	4.2475	4.2485	4.246
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,737	10.23	-	-	-	-	4.369
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,799	10.40	-	-	-	-	4.326
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,981	10.90	-	-	-	-	4.336
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,155	11.38	1774.150000	3:57:04 PM	4.3250	4.3082	4.321
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,233	11.59	-	-	-	-	4.364
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,353	11.92	3.700000	2:29:18 PM	4.5000	4.5000	4.379
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,381	12.00	50.000000	3:38:44 PM	4.4300	4.4300	4.430
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,591	12.57	-	-	-	-	4.417
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,654	12.74	-	-	-	-	4.427
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,766	13.05	44.837000	3:50:06 PM	4.5000	4.5000	4.489
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,360	14.68	-	-	-	-	4.556
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,689	15.58	-	-	-	-	4.615
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,766	15.79	101.000000	10:37:40 AM	4.6500	4.6500	4.650

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,054	16.58	-	-	-	-	4.670
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,285	17.21	0.500000	2:46:24 PM	4.7000	4.7000	4.701
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,375	17.45	0.500000	3:58:20 PM	4.7100	4.7100	4.712
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,444	17.64	3.500000	11:58:04 AM	4.8200	4.8600	4.814
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,565	17.97	-	-	-	-	4.745
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,901	18.89	2378.990000	3:57:03 PM	4.7500	4.7476	4.747
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,495	20.52	-	-	-	-	4.900