

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 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	2	0.01	-	-	-	-	-
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	9	0.03	11.000000	2:50:29 PM	2.8750	2.8750	2.952
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	16	0.04	-	-	-	-	2.958
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	23	0.06	-	-	-	-	2.985
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	30	0.08	0.050000	2:59:19 PM	2.9500	2.9500	2.969
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	33	0.09	134.006000	3:54:37 PM	3.1250	3.1087	3.284
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	37	0.10	-	-	-	-	2.979
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	44	0.12	-	-	-	-	3.029
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	51	0.14	109.513000	3:06:19 PM	2.9300	2.9244	2.969
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	58	0.16	77.443900	3:39:39 PM	2.9500	2.9675	2.981
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	65	0.18	71.119000	3:57:18 PM	3.0000	2.9874	3.018
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	72	0.20	9.272000	3:43:12 PM	2.9500	2.9826	3.007
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	79	0.22	203.201000	3:12:06 PM	3.0175	3.0161	2.972
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	86	0.24	117.412000	3:00:00 PM	3.0160	3.0160	3.009
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	93	0.26	15.659000	3:30:18 PM	3.0150	2.9853	3.032
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	100	0.27	5.017000	2:41:58 PM	2.9750	2.9780	3.151
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	107	0.29	-	-	-	-	3.023
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	121	0.33	15.820000	2:24:51 PM	3.2200	3.2200	3.226
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	128	0.35	-	-	-	-	3.239
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	135	0.37	20.000000	3:18:03 PM	3.2500	3.2500	3.332
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	142	0.39	-	-	-	-	3.402
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	149	0.41	-	-	-	-	3.303
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	156	0.43	4.200000	3:19:33 PM	3.2350	3.2350	3.331
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	163	0.45	-	-	-	-	3.409
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	163	0.45	0.810000	-	-	-	3.390
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	164	0.45	357.560100	10:56:05 AM	3.3750	3.3729	3.351
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	170	0.47	192.575000	3:58:30 PM	3.2750	3.2917	3.320
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	177	0.49	852.760000	3:40:36 PM	3.3000	3.3165	3.320
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	191	0.52	-	-	-	-	3.470
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	191	0.52	-	-	-	-	3.383
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	212	0.58	-	-	-	-	3.429
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	226	0.62	-	-	-	-	3.461
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	240	0.66	-	-	-	-	3.491
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	254	0.70	-	-	-	-	3.523
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	268	0.73	-	-	-	-	3.554

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RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	282	0.77	28.500000	3:55:11 PM	3.6250	3.6274	3.600
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	303	0.83	17.180000	3:45:58 PM	3.5500	3.5861	3.606
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	310	0.85	29.390000	3:02:46 PM	3.3000	3.3756	3.618
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	317	0.87	-	-	-	-	3.909
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	322	0.88	47.950000	11:21:01 AM	3.6000	3.6000	3.623
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	324	0.89	1.570000	11:59:30 AM	3.5750	3.5750	3.632
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	331	0.91	1.000000	10:25:27 AM	3.6000	3.6000	3.825
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	338	0.93	-	-	-	-	3.713
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	345	0.95	5.674000	2:09:01 PM	3.5500	3.5385	3.687
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	352	0.96	55.371000	3:53:16 PM	3.5500	3.5148	3.704
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	359	0.98	34.290000	2:57:21 PM	3.6250	3.5835	3.526
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	359	0.98	746.050000	3:51:43 PM	3.5800	3.6082	3.619
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	376	1.03	196.500000	3:31:27 PM	3.6000	3.5957	3.599
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	415	1.14	2.000000	10:52:38 AM	3.6500	3.6500	3.570
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	461	1.26	107.266000	2:48:17 PM	3.5500	3.6223	3.640
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	590	1.62	-	-	-	-	3.611
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	625	1.71	25.984915	3:04:15 PM	3.5950	3.6195	3.622
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	681	1.86	-	-	-	-	3.731
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	688	1.88	361.066000	3:54:40 PM	3.6250	3.6500	3.714
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	735	2.01	-	-	-	-	3.656
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	847	2.32	1061.819000	3:51:26 PM	3.6250	3.6082	3.604
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	876	2.40	-	-	-	-	3.683
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	918	2.51	-	-	-	-	3.731
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	952	2.61	-	-	-	-	3.705
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,000	2.74	1472.050000	3:53:01 PM	3.6500	3.6552	3.649
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,002	2.74	15.370000	10:46:35 AM	3.7000	3.7000	3.716
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,069	2.93	1693.150000	3:35:00 PM	3.6550	3.6741	3.666
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,078	2.95	-	-	-	-	3.733
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,094	3.00	21.225000	3:56:37 PM	3.6900	3.6953	3.837
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,138	3.12	544.380000	3:28:26 PM	3.8500	3.8997	3.904
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,176	3.22	-	-	-	-	3.750
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,254	3.43	37.220000	3:30:09 PM	3.8300	3.9551	3.967
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,323	3.62	-	-	-	-	3.774
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,464	4.01	3103.363000	3:53:49 PM	3.7015	3.7185	3.701
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,503	4.12	3.010000	2:03:55 PM	3.8500	3.8500	3.891

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,547	4.24	-	-	-	-	3.807
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,610	4.41	-	-	-	-	3.816
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,625	4.45	20.000000	2:02:49 PM	3.8500	3.8050	4.031
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,683	4.61	3050.000000	3:53:23 PM	3.7500	3.7675	3.755
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,708	4.68	-	-	-	-	3.828
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,860	5.09	378.885000	11:45:31 AM	3.8150	3.8041	3.794
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,862	5.10	-	-	-	-	3.848
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,010	5.50	17.300000	3:22:38 PM	3.8700	3.8948	4.001
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,051	5.62	-	-	-	-	3.872
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,091	5.73	-	-	-	-	3.877
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,142	5.86	-	-	-	-	3.883
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,168	5.94	4096.000000	3:59:05 PM	3.8250	3.8453	3.823
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,386	6.53	207.350000	2:03:35 PM	4.0000	3.9035	3.969
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,416	6.62	-	-	-	-	4.020
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,464	6.75	-	-	-	-	3.927
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,548	6.98	0.100000	11:45:19 AM	3.9750	3.9750	4.010
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,612	7.15	-	-	-	-	4.151
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,737	7.49	61.710000	11:19:04 AM	4.1000	4.1000	4.299
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,935	8.04	3549.300000	3:51:18 PM	4.0300	4.0401	4.025
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,192	8.74	-	-	-	-	4.045
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,229	8.84	13653.420000	3:59:45 PM	3.9650	3.9853	3.959
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,731	10.22	0.300000	11:37:44 AM	4.0000	4.0000	4.342
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,793	10.39	-	-	-	-	4.120
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,975	10.88	-	-	-	-	4.134
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,149	11.36	2681.600000	3:43:11 PM	4.0650	4.0766	4.073
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,227	11.57	-	-	-	-	4.154
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,347	11.90	-	-	-	-	4.163
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,375	11.98	1.800000	3:23:21 PM	4.3750	4.3597	4.410
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,585	12.55	-	-	-	-	4.181
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,648	12.73	-	-	-	-	4.185
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,760	13.03	2.250000	2:44:58 PM	4.4500	4.3611	4.218
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,354	14.66	-	-	-	-	4.268
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,683	15.56	2.750000	2:47:25 PM	4.6500	4.6500	4.342
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,760	15.77	-	-	-	-	4.385
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,048	16.56	-	-	-	-	4.439

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,279	17.19	-	-	-	-	4.494
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,369	17.44	-	-	-	-	4.508
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,438	17.63	2.500000	10:42:31 AM	4.6000	4.6000	4.677
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,559	17.96	-	-	-	-	4.542
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,895	18.88	2790.000000	3:53:29 PM	4.4845	4.4883	4.482
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,489	20.50	473.900000	3:57:01 PM	4.5800	4.5939	4.595