

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	1	0.00	-	-	-	-	-
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	8	0.02	-	-	-	-	2.956
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	15	0.04	12.500000	9:59:39 AM	2.8500	2.8500	2.961
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	22	0.06	-	-	-	-	2.986
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	29	0.08	0.500000	2:07:54 PM	2.9000	2.9000	2.969
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	32	0.09	160.130000	3:31:38 PM	3.1250	3.1344	3.102
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	36	0.10	-	-	-	-	2.979
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	43	0.12	0.510000	2:57:28 PM	2.9000	2.9275	3.029
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	50	0.14	144.000000	2:55:02 PM	3.0000	2.9962	2.983
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	57	0.16	10.700000	2:55:09 PM	2.9650	2.9951	2.980
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	64	0.18	142.165410	3:57:14 PM	3.0000	3.0009	3.014
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	71	0.19	54.380000	3:04:15 PM	2.9750	2.9773	2.978
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	78	0.21	73.590000	3:58:22 PM	3.0160	3.0139	2.973
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	85	0.23	16.589000	3:51:22 PM	3.0150	3.0435	3.009
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	92	0.25	662.028600	3:55:29 PM	3.0150	3.0144	3.015
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	99	0.27	-	-	-	-	3.143
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	106	0.29	100.711000	3:14:32 PM	2.9750	3.0991	3.080
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	120	0.33	5.240000	2:25:13 PM	3.2250	3.2250	3.226
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	127	0.35	-	-	-	-	3.228
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	134	0.37	6.000000	3:21:56 PM	3.1500	3.1500	3.314
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	141	0.39	-	-	-	-	3.402
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	148	0.41	5.700000	11:28:51 AM	3.2000	3.2000	3.290
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	155	0.42	-	-	-	-	3.331
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	162	0.44	72.500000	3:19:05 PM	3.3500	3.3490	3.350
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	162	0.44	0.505000	10:23:23 AM	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	163	0.45	45.000000	10:06:03 AM	3.3000	3.3167	3.351
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	169	0.46	45.243000	3:28:58 PM	3.3000	3.3018	3.320
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	176	0.48	1402.440000	3:54:13 PM	3.3100	3.3176	3.318
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	183	0.50	247.610000	3:55:18 PM	3.3150	3.3097	3.310
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	190	0.52	4.000000	10:19:20 AM	3.5450	3.5450	3.407
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	190	0.52	0.200000	10:26:43 AM	3.3250	3.3250	3.371
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	211	0.58	-	-	-	-	3.417
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	225	0.62	-	-	-	-	3.448
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	239	0.65	-	-	-	-	3.479
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	253	0.69	-	-	-	-	3.510

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RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	267	0.73	-	-	-	-	3.541
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	281	0.77	19.959000	11:39:21 AM	3.5250	3.6853	3.564
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	302	0.83	33.000000	2:58:26 PM	3.5500	3.5500	3.607
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	309	0.85	650.420000	2:32:53 PM	3.5700	3.5700	3.587
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	316	0.87	-	-	-	-	3.862
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	321	0.88	215.000000	2:29:48 PM	3.5500	3.6027	3.618
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	323	0.88	3.085000	2:58:23 PM	3.5500	3.5257	3.632
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	330	0.90	-	-	-	-	3.825
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	337	0.92	-	-	-	-	3.713
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	344	0.94	9.000000	3:44:54 PM	3.5300	3.5346	3.689
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	351	0.96	100.500000	10:46:45 AM	3.5500	3.5973	3.654
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	358	0.98	20.721000	3:51:45 PM	3.5100	3.6070	3.516
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	358	0.98	31.424000	3:26:38 PM	3.5750	3.5750	3.618
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	365	1.00	1254.614000	3:34:09 PM	3.5500	3.5640	3.588
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	375	1.03	2.000000	3:06:24 PM	3.6500	3.6500	3.600
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	414	1.13	-	-	-	-	3.545
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	460	1.26	91.758000	2:44:52 PM	3.6200	3.6133	3.633
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	589	1.61	6.900000	10:42:20 AM	3.6750	3.6750	3.606
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	624	1.71	25.094915	3:19:20 PM	3.7250	3.7184	3.620
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	680	1.86	62.556000	3:02:04 PM	3.7000	3.6880	3.736
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	687	1.88	86.500000	3:23:51 PM	3.7000	3.6766	3.656
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	734	2.01	2.000000	9:28:20 AM	3.7700	3.7700	3.666
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	846	2.32	21.250000	2:18:17 PM	3.7000	3.7235	3.603
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	875	2.40	-	-	-	-	3.704
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	917	2.51	-	-	-	-	3.751
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	951	2.60	-	-	-	-	3.730
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	999	2.74	2918.700000	3:51:34 PM	3.7750	3.7369	3.738
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,001	2.74	-	-	-	-	3.744
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,068	2.92	1905.371000	3:56:20 PM	3.7800	3.7512	3.759
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,077	2.95	-	-	-	-	3.767
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,093	2.99	30.000000	3:55:17 PM	3.7950	3.7950	3.863
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,137	3.11	10.000000	2:45:37 PM	3.8500	3.8500	3.904
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,175	3.22	-	-	-	-	3.788
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,253	3.43	129.000000	3:37:29 PM	3.8600	3.9453	3.963
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,322	3.62	-	-	-	-	3.816

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RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,463	4.01	4276.300000	3:59:06 PM	3.8115	3.7864	3.812
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,502	4.11	6.310000	10:31:40 AM	3.8750	3.8750	3.929
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,546	4.23	-	-	-	-	3.855
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,609	4.41	-	-	-	-	3.863
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,624	4.45	19.090608	3:34:39 PM	4.0000	3.9796	4.025
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,682	4.61	2750.000000	3:44:43 PM	3.8250	3.8112	3.820
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,707	4.67	-	-	-	-	3.877
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,859	5.09	318.000000	3:57:05 PM	3.8475	3.8200	3.794
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,861	5.10	-	-	-	-	3.897
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,009	5.50	-	-	-	-	4.001
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,050	5.61	-	-	-	-	3.920
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,090	5.72	-	-	-	-	3.925
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,141	5.86	-	-	-	-	3.931
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,167	5.93	7387.020000	3:57:50 PM	3.9400	3.9043	3.916
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,385	6.53	16.800000	3:00:42 PM	3.8800	3.9486	3.969
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,415	6.61	-	-	-	-	4.057
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,463	6.74	-	-	-	-	3.973
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,547	6.97	-	-	-	-	4.049
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,611	7.15	-	-	-	-	4.177
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,736	7.49	-	-	-	-	4.298
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,934	8.03	776.600000	3:01:54 PM	4.0600	4.0587	4.059
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,191	8.74	-	-	-	-	4.090
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,228	8.84	6761.794400	3:44:37 PM	4.0500	4.0169	4.051
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,730	10.21	-	-	-	-	4.340
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,792	10.38	-	-	-	-	4.168
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,974	10.88	-	-	-	-	4.185
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,148	11.36	1541.135000	3:40:32 PM	4.1250	4.0911	4.125
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,226	11.57	-	-	-	-	4.215
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,346	11.90	-	-	-	-	4.230
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,374	11.98	6.600000	2:54:59 PM	4.4500	4.4177	4.422
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,584	12.55	-	-	-	-	4.267
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,647	12.72	-	-	-	-	4.278
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,759	13.03	33.621000	3:24:26 PM	4.4500	4.4415	4.318
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,353	14.66	-	-	-	-	4.414
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,682	15.56	34.500000	2:58:13 PM	4.5150	4.5091	4.481

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,759	15.77	6.480000	2:50:38 PM	4.5000	4.5000	4.516
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,047	16.56	5.850000	2:50:12 PM	4.5500	4.5500	4.547
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,278	17.19	5.000000	3:01:12 PM	4.5250	4.5250	4.581
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,368	17.44	4.920000	2:50:20 PM	4.6000	4.6000	4.589
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,437	17.62	77.829000	3:48:55 PM	4.6200	4.6258	4.676
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,558	17.96	2.200000	2:50:25 PM	4.6200	4.6200	4.609
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,894	18.88	802.760000	3:51:08 PM	4.5250	4.5288	4.550
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,488	20.50	32.915000	3:57:39 PM	4.6700	4.6575	4.595