

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 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	2	0.01	-	-	-	-	-
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	9	0.03	-	-	-	-	2.965
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	16	0.04	1.008000	2:12:45 PM	3.2500	3.2500	2.978
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	23	0.06	2.000000	11:38:36 AM	3.5000	3.5000	2.969
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	26	0.07	233.961000	3:43:17 PM	3.5000	3.4420	3.467
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	30	0.08	17.810000	2:52:54 PM	3.1000	3.1659	2.968
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	37	0.10	-	-	-	-	2.920
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	44	0.12	45.000000	2:05:50 PM	3.0150	3.0150	2.938
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	51	0.14	29.330000	3:30:05 PM	3.0150	3.0150	2.994
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	58	0.16	45.000000	-	-	-	3.020
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	65	0.18	36.210000	3:29:56 PM	2.9750	3.0645	2.980
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	72	0.20	39.398700	2:39:45 PM	3.0000	3.0179	3.030
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	79	0.22	9.311000	2:30:24 PM	3.1000	3.1033	3.112
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	86	0.24	113.630000	3:01:18 PM	3.0550	3.0478	3.137
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	93	0.26	-	-	-	-	3.163
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	100	0.27	37.980600	2:51:11 PM	3.0500	3.0500	3.123
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	114	0.31	2.000000	3:32:53 PM	3.1500	3.1500	3.220
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	121	0.33	-	-	-	-	3.246
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	128	0.35	-	-	-	-	3.302
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	135	0.37	-	-	-	-	3.385
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	142	0.39	-	-	-	-	3.306
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	149	0.41	-	-	-	-	3.400
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	156	0.43	-	-	-	-	3.530
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	156	0.43	41.420000	2:10:03 PM	3.2500	3.2645	3.425
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	157	0.43	41.580000	10:16:46 AM	3.6000	3.6000	3.921
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	163	0.45	8.900000	11:04:40 AM	3.3000	3.3000	3.321
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	170	0.47	7.725000	3:32:13 PM	3.3200	3.3410	3.319
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	177	0.49	188.035000	3:22:25 PM	3.3300	3.3170	3.321
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	184	0.50	12.258500	2:45:10 PM	3.8500	3.8500	3.774
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	184	0.50	0.523000	11:33:10 AM	3.5000	3.5000	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	205	0.56	-	-	-	-	3.447
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	219	0.60	-	-	-	-	3.475
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	233	0.64	-	-	-	-	3.502
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	247	0.68	-	-	-	-	3.529
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	261	0.72	-	-	-	-	3.556

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RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	275	0.75	23.052000	2:32:36 PM	4.0000	4.0000	3.745
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	296	0.81	10.225000	2:13:56 PM	3.5000	3.5280	3.535
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	303	0.83	-	-	-	-	3.767
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	310	0.85	208.000000	3:00:57 PM	3.6900	3.6900	3.690
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	315	0.86	70.000000	3:55:14 PM	3.9750	3.9911	3.804
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	317	0.87	201.000000	11:53:25 AM	3.6850	3.6886	3.669
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	324	0.89	200.000000	2:12:12 PM	3.7425	3.7363	3.705
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	331	0.91	200.000000	2:16:58 PM	3.7425	3.7363	3.718
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	338	0.93	-	-	-	-	3.659
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	345	0.95	-	-	-	-	3.594
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	352	0.96	-	-	-	-	3.926
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	352	0.96	3.740000	2:16:26 PM	3.5350	3.5419	3.624
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	359	0.98	167.638900	3:20:58 PM	3.5550	3.5497	3.557
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	369	1.01	70.000000	11:45:33 AM	4.0500	4.0500	4.089
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	408	1.12	54.098000	2:31:56 PM	4.0000	4.0000	4.000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	454	1.24	241.436000	3:08:06 PM	4.3500	4.0120	4.027
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	583	1.60	-	-	-	-	4.092
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	618	1.69	-	-	-	-	4.114
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	674	1.85	5.499600	11:35:59 AM	4.2000	4.0110	4.199
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	681	1.86	437.800000	2:44:50 PM	4.1500	4.0122	4.069
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	728	1.99	-	-	-	-	4.181
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	840	2.30	53.889000	2:45:01 PM	4.2500	4.2222	4.061
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	869	2.38	-	-	-	-	4.240
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	911	2.49	8.000000	11:42:25 AM	4.2500	4.2490	4.277
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	945	2.59	-	-	-	-	4.275
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	993	2.72	1074.500000	3:55:17 PM	4.3175	4.3455	4.348
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	995	2.72	-	-	-	-	4.296
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,062	2.91	2080.100000	3:50:24 PM	4.3350	4.2976	4.327
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,071	2.93	-	-	-	-	4.329
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,087	2.98	162.300000	3:25:19 PM	4.5500	4.5500	4.536
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,131	3.10	-	-	-	-	4.211
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,169	3.20	-	-	-	-	4.358
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,247	3.41	202.500000	3:11:51 PM	4.5000	4.5102	4.510
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,316	3.60	-	-	-	-	4.394
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,457	3.99	257.000000	3:34:05 PM	4.5150	4.4416	4.509

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,496	4.10	5.000000	11:45:50 AM	4.3500	4.3500	4.478
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,540	4.22	-	-	-	-	4.440
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,603	4.39	-	-	-	-	4.448
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,618	4.43	87.681000	2:44:44 PM	4.7000	4.6711	4.700
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,676	4.59	5.670000	-	-	-	4.600
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,701	4.66	-	-	-	-	4.460
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,853	5.07	15.100000	2:05:31 PM	4.6000	4.6000	4.058
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,855	5.08	-	-	-	-	4.478
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,003	5.48	20.000000	9:16:00 AM	4.3750	4.3750	4.351
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,044	5.60	-	-	-	-	4.493
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,084	5.71	-	-	-	-	4.496
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,135	5.85	-	-	-	-	4.500
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,161	5.92	1328.700000	2:56:25 PM	4.6500	4.5951	4.645
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,379	6.51	2.000000	10:47:14 AM	4.5000	4.5000	4.299
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,409	6.60	2.000000	11:46:48 AM	4.7000	4.7000	4.572
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,457	6.73	-	-	-	-	4.526
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,541	6.96	-	-	-	-	4.569
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,605	7.13	-	-	-	-	4.641
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,730	7.47	-	-	-	-	4.715
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,928	8.02	11.700000	3:21:24 PM	4.8600	4.8600	4.546
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,185	8.72	-	-	-	-	4.611
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,222	8.82	2252.100000	3:49:36 PM	4.7700	4.6903	4.779
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,724	10.20	-	-	-	-	4.692
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,786	10.37	-	-	-	-	4.707
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,968	10.86	-	-	-	-	4.738
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,142	11.34	380.000000	3:15:02 PM	4.8500	4.8500	4.859
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,220	11.55	-	-	-	-	4.772
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,340	11.88	-	-	-	-	4.788
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,368	11.96	9.750000	3:05:40 PM	4.9000	4.9051	4.896
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,578	12.53	-	-	-	-	4.800
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,641	12.71	-	-	-	-	4.803
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,753	13.01	-	-	-	-	4.818
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,347	14.64	-	-	-	-	4.805
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,676	15.54	-	-	-	-	4.805
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,753	15.75	1.835000	10:39:06 AM	5.0000	5.0000	4.818

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,041	16.54	-	-	-	-	4.821
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,272	17.17	-	-	-	-	4.837
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,362	17.42	20.000000	11:54:27 AM	5.1500	5.1500	4.844
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,431	17.61	32.600000	3:05:37 PM	5.1000	5.1594	4.902
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,552	17.94	-	-	-	-	4.861
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,888	18.86	340.000000	3:34:39 PM	5.1500	5.1233	5.100
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,482	20.49	74.920000	11:25:15 AM	5.3000	5.2940	4.776