

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 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	6	0.02	-	-	-	-	3.222
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	13	0.04	-	-	-	-	3.222
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	20	0.06	1.000000	9:32:33 AM	3.2000	3.2000	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	26	0.07	-	-	-	-	3.246
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	27	0.07	1.745000	10:53:23 AM	3.4000	3.4000	3.224
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	41	0.11	4.726000	2:59:04 PM	3.3500	3.2057	3.194
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	48	0.13	-	-	-	-	3.245
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	55	0.15	2.710000	3:51:04 PM	3.2000	3.2534	3.289
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	62	0.17	2.823000	2:40:19 PM	3.2600	3.2600	3.234
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	69	0.19	5.615000	10:19:41 AM	3.2000	3.2000	3.314
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	76	0.21	586.077000	3:46:08 PM	3.2400	3.2087	3.250
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	79	0.22	139.441000	3:50:07 PM	3.4250	3.4510	3.561
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	83	0.23	8.861000	11:21:13 AM	3.2500	3.2173	3.283
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	90	0.25	101.003000	11:57:25 AM	3.2000	3.2129	3.313
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	97	0.27	14.284000	2:19:08 PM	3.2500	3.2500	3.316
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	104	0.29	1.306000	3:38:06 PM	3.2750	3.2943	3.330
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	111	0.30	-	-	-	-	3.257
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	118	0.32	555.222000	3:38:53 PM	3.2500	3.2519	3.250
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	125	0.34	-	-	-	-	3.300
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	132	0.36	388.609000	3:31:21 PM	3.3750	3.3766	3.385
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	139	0.38	5.050000	10:25:29 AM	3.3750	3.3750	3.467
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	146	0.40	259.540000	3:51:36 PM	3.4250	3.3960	3.436
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	153	0.42	-	-	-	-	3.457
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	167	0.46	1066.205000	3:34:17 PM	3.5300	3.5489	3.539
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	174	0.48	443.465000	3:59:15 PM	3.5500	3.5455	3.550
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	181	0.50	545.378000	3:52:54 PM	3.5250	3.5719	3.591
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	195	0.53	-	-	-	-	3.551
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	209	0.57	-	-	-	-	3.752
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	209	0.57	1.000000	2:27:21 PM	3.5500	3.5500	3.588
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	210	0.58	12.300000	11:44:05 AM	3.7150	3.7150	3.726
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	223	0.61	-	-	-	-	3.601
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	237	0.65	-	-	-	-	3.779
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	237	0.65	5.380000	-	-	-	3.626
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	258	0.71	5.390000	-	-	-	3.664
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	272	0.75	-	-	-	-	3.689
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	286	0.78	-	-	-	-	3.706
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	300	0.82	0.513000	3:00:08 PM	3.8000	3.8000	3.769
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	314	0.86	5.538000	2:49:03 PM	3.8250	3.6444	3.748
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	328	0.90	229.000000	3:24:11 PM	3.9000	3.9000	3.894
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	349	0.96	150.720000	3:57:32 PM	3.8350	3.8359	3.834
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	356	0.98	125.684000	3:30:57 PM	3.8350	3.8368	3.842
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	363	0.99	359.390000	3:37:07 PM	3.8750	3.8743	3.875

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RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	368	1.01	8.318000	3:00:20 PM	3.9900	3.9846	3.996
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	405	1.11	61.855000	3:57:20 PM	3.9200	3.9272	3.920
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	422	1.16	480.267500	3:05:58 PM	4.0325	4.0117	4.019
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	461	1.26	-	-	-	-	3.944
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	507	1.39	213.770000	3:42:36 PM	4.0000	3.9610	3.962
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	636	1.74	29.000000	3:03:37 PM	4.0500	4.0414	4.050
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	671	1.84	-	-	-	-	4.072
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	727	1.99	0.810000	2:41:10 PM	4.0500	4.1117	4.043
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	734	2.01	127.070000	2:44:01 PM	4.1250	4.1403	4.143
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	781	2.14	-	-	-	-	4.129
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	893	2.45	910.000000	3:20:07 PM	4.1600	4.1693	4.174
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	922	2.52	-	-	-	-	4.170
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	964	2.64	0.010000	2:44:40 PM	4.2200	4.2200	4.205
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	998	2.73	-	-	-	-	4.219
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,046	2.86	2569.557000	3:53:46 PM	4.2300	4.2361	4.225
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,048	2.87	4.410000	2:47:06 PM	4.2000	4.2989	4.240
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,124	3.08	-	-	-	-	4.268
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,140	3.12	86.320000	3:32:01 PM	4.3000	4.3218	4.395
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,184	3.24	303.710000	3:43:13 PM	4.3000	4.3371	4.350
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,222	3.35	-	-	-	-	4.300
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,300	3.56	38.800000	3:55:04 PM	4.3500	4.2898	4.309
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,369	3.75	-	-	-	-	4.347
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,510	4.13	9721.872000	3:38:09 PM	4.3050	4.3098	4.306
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,549	4.24	37.191000	3:02:32 PM	4.3750	4.3943	4.378
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,593	4.36	-	-	-	-	4.410
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,656	4.53	-	-	-	-	4.426
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,671	4.58	37.983369	3:37:50 PM	4.3750	4.4480	4.391
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,729	4.73	132.000000	11:14:37 AM	4.3600	4.3562	4.355
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,754	4.80	-	-	-	-	4.451
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,906	5.22	4682.800000	3:59:36 PM	4.4900	4.5247	4.491
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,908	5.22	-	-	-	-	4.486
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,056	5.63	1191.200000	3:53:17 PM	4.5750	4.5808	4.575
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,097	5.74	-	-	-	-	4.525
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,137	5.85	-	-	-	-	4.534
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,188	5.99	-	-	-	-	4.544
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,214	6.06	12977.230000	3:59:57 PM	4.5250	4.5771	4.528
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,432	6.66	5.500000	3:44:30 PM	4.6000	4.6545	4.488
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,462	6.74	-	-	-	-	4.571
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,510	6.87	-	-	-	-	4.596
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,594	7.10	-	-	-	-	4.608
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,658	7.28	73.000000	11:06:24 AM	4.7300	4.7300	4.730
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,783	7.62	-	-	-	-	4.633

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RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,981	8.16	2862.190000	3:58:18 PM	4.6450	4.7014	4.648
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,238	8.87	-	-	-	-	4.662
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,275	8.97	3274.114000	3:57:36 PM	4.5950	4.6363	4.598
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,777	10.34	-	-	-	-	4.682
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,839	10.51	-	-	-	-	4.685
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,021	11.01	-	-	-	-	4.692
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,195	11.49	268.442000	2:43:09 PM	4.6400	4.6652	4.666
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,273	11.70	-	-	-	-	4.723
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,393	12.03	10.000000	2:55:27 PM	4.9000	4.9000	4.739
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,421	12.10	3.225000	3:42:02 PM	4.9000	4.9078	4.746
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,631	12.68	-	-	-	-	4.797
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,694	12.85	-	-	-	-	4.813
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,806	13.16	-	-	-	-	4.876
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,400	14.78	-	-	-	-	4.993
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,729	15.69	-	-	-	-	5.062
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,806	15.90	-	-	-	-	5.117
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,094	16.68	-	-	-	-	5.128
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,325	17.32	-	-	-	-	5.166
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,415	17.56	-	-	-	-	5.180
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,484	17.75	69.650000	3:31:47 PM	5.1775	5.1659	5.150
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,605	18.08	-	-	-	-	5.270
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,941	19.00	2164.480000	3:54:57 PM	5.1295	5.1652	5.130
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,535	20.63	56.045000	3:52:19 PM	5.2400	5.2307	5.300