

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	13	0.04	3.000000	11:45:27 AM	3.0250	3.0250	3.133
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	20	0.06	-	-	-	-	3.013
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	27	0.07	-	-	-	-	3.086
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	34	0.09	0.729000	9:25:51 AM	2.9000	2.9000	3.125
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	41	0.11	5.000000	2:03:51 PM	2.9700	2.9700	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	48	0.13	612.867000	3:02:37 PM	2.9250	2.9695	2.967
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	51	0.14	863.440000	3:37:37 PM	3.4500	3.2564	3.271
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	55	0.15	-	-	-	-	3.206
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	62	0.17	1139.646000	11:51:25 AM	2.9850	2.9882	2.978
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	69	0.19	217.840000	3:52:43 PM	3.0000	3.0017	3.059
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	76	0.21	75.263000	2:24:39 PM	2.9850	3.0098	3.050
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	83	0.23	2.693740	10:43:40 AM	3.0000	3.0000	3.047
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	90	0.25	1273.664700	3:59:35 PM	3.0000	3.0115	3.008
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	97	0.27	0.100000	10:54:33 AM	3.0250	3.0250	3.159
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	104	0.29	19.662000	3:02:04 PM	3.0500	3.1415	3.116
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	111	0.30	-	-	-	-	3.195
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	118	0.32	-	-	-	-	3.331
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	125	0.34	68.003000	2:27:39 PM	3.0000	3.0411	3.023
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	139	0.38	6.554000	3:39:31 PM	3.3500	3.2698	3.356
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	146	0.40	-	-	-	-	3.339
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	153	0.42	-	-	-	-	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	160	0.44	-	-	-	-	3.428
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	167	0.46	134.556000	3:20:50 PM	3.3750	3.3799	3.405
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	174	0.48	17.657000	3:01:54 PM	3.3700	3.3751	3.402
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	181	0.50	-	-	-	-	3.424
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	181	0.50	974.764200	3:46:39 PM	3.3750	3.3985	3.406
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	182	0.50	15.000000	2:43:59 PM	3.4750	3.4667	3.506
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	195	0.53	8.400000	2:44:47 PM	3.4000	3.4000	3.432
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	209	0.57	-	-	-	-	3.687
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	209	0.57	-	-	-	-	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	230	0.63	4.299000	2:59:21 PM	3.4000	3.4000	3.565
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	244	0.67	-	-	-	-	3.607
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	258	0.71	-	-	-	-	3.649
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	272	0.75	2.297000	2:59:19 PM	3.4250	3.4250	3.693
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	286	0.78	-	-	-	-	3.719

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RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	300	0.82	-	-	-	-	3.882
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	321	0.88	2.100000	11:13:44 AM	3.8000	3.8000	3.833
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	328	0.90	20.669000	2:43:38 PM	3.7800	3.7561	3.818
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	335	0.92	-	-	-	-	3.835
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	340	0.93	2.400000	3:49:03 PM	3.8750	3.8542	3.935
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	342	0.94	28.186000	3:49:10 PM	3.8000	3.7588	3.859
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	349	0.96	3.977000	3:01:53 PM	3.8000	3.8000	3.821
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	356	0.98	16.495000	10:40:27 AM	3.8050	3.8069	3.869
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	363	0.99	566.265000	3:42:01 PM	3.8260	3.8212	3.826
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	377	1.03	8.039000	3:02:28 PM	3.9000	3.9239	3.857
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	394	1.08	111.000000	11:47:32 AM	3.9000	3.8748	3.958
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	433	1.19	3.000000	11:54:16 AM	4.0000	4.0000	3.934
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	479	1.31	115.060000	3:47:27 PM	3.9000	3.8769	3.875
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	608	1.67	-	-	-	-	3.924
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	643	1.76	-	-	-	-	3.942
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	699	1.91	-	-	-	-	4.044
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	706	1.93	6.000000	3:54:44 PM	4.0250	4.0250	4.021
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	753	2.06	-	-	-	-	3.992
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	865	2.37	2896.293600	3:49:05 PM	4.0100	4.0228	4.016
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	894	2.45	-	-	-	-	4.034
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	936	2.56	-	-	-	-	4.047
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	970	2.66	-	-	-	-	4.058
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,018	2.79	3149.900000	3:38:39 PM	4.0550	4.0483	4.050
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,020	2.79	-	-	-	-	4.073
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,087	2.98	15012.740000	3:58:56 PM	4.0925	4.0910	4.093
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,096	3.00	-	-	-	-	4.095
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,112	3.04	39.000000	2:14:35 PM	4.1150	4.1137	4.077
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,156	3.17	5.500000	2:30:34 PM	4.1300	4.1300	4.151
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,194	3.27	-	-	-	-	4.113
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,272	3.48	38.103000	3:38:21 PM	4.1500	4.1720	4.123
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,341	3.67	-	-	-	-	4.140
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,482	4.06	3231.810000	3:57:58 PM	4.1000	4.0993	4.102
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,521	4.16	3.000000	10:39:50 AM	4.1900	4.1900	4.182
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,565	4.29	-	-	-	-	4.176
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,628	4.46	-	-	-	-	4.184

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,643	4.50	34.200000	3:21:46 PM	4.2500	4.2522	4.290
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,701	4.66	10.000000	11:56:14 AM	4.1000	4.1100	4.184
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,726	4.73	-	-	-	-	4.198
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,878	5.14	1076.603572	3:40:40 PM	4.1500	4.1576	4.156
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,880	5.15	-	-	-	-	4.219
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,028	5.55	43.000000	11:40:41 AM	4.2700	4.2271	4.283
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,069	5.67	-	-	-	-	4.242
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,109	5.77	-	-	-	-	4.248
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,160	5.91	-	-	-	-	4.254
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,186	5.99	3468.320000	3:57:46 PM	4.2300	4.2284	4.227
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,404	6.58	3.630000	-	-	-	4.340
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,434	6.66	-	-	-	-	4.286
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,482	6.80	-	-	-	-	4.292
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,566	7.03	-	-	-	-	4.399
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,630	7.20	-	-	-	-	4.340
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,755	7.54	-	-	-	-	4.321
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,953	8.09	59.400000	3:10:25 PM	4.3250	4.3500	4.334
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,210	8.79	-	-	-	-	4.367
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,247	8.89	6976.415000	3:50:39 PM	4.3450	4.3346	4.345
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,749	10.26	-	-	-	-	4.420
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,811	10.43	-	-	-	-	4.384
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,993	10.93	-	-	-	-	4.390
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,167	11.41	125.400000	10:33:50 AM	4.4000	4.3681	4.363
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,245	11.62	-	-	-	-	4.416
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,365	11.95	-	-	-	-	4.430
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,393	12.03	13.800000	3:17:32 PM	4.5500	4.5964	4.600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,603	12.60	-	-	-	-	4.471
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,666	12.78	-	-	-	-	4.483
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,778	13.08	5.294000	3:55:36 PM	4.6500	4.6887	4.600
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,372	14.71	-	-	-	-	4.630
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,701	15.61	-	-	-	-	4.699
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,778	15.82	0.500000	11:18:32 AM	4.7500	4.7500	4.723
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,066	16.61	-	-	-	-	4.768
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,297	17.24	-	-	-	-	4.804
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,387	17.49	-	-	-	-	4.815

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RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,456	17.68	39.284150	2:07:44 PM	4.8500	4.8500	4.862
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,577	18.01	-	-	-	-	4.863
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,913	18.93	522.350000	2:30:20 PM	4.7925	4.7914	4.794
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,507	20.55	408.210000	3:47:08 PM	4.8800	4.9047	4.920