

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	6	0.02	101.000000	11:04:49 AM	2.9500	2.9493	2.970
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	13	0.04	-	-	-	-	2.939
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	20	0.06	2.000000	10:40:06 AM	2.8750	2.9125	2.976
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	27	0.07	-	-	-	-	2.992
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	34	0.09	-	-	-	-	3.083
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	41	0.11	3.479000	2:47:34 PM	3.0000	2.9644	2.968
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	44	0.12	29.990000	2:02:13 PM	3.2300	3.2730	3.355
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	48	0.13	-	-	-	-	3.058
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	55	0.15	53.032000	2:51:04 PM	2.9000	2.9082	2.964
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	62	0.17	42.112000	3:24:04 PM	2.9150	2.9150	2.987
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	69	0.19	1039.131000	3:24:01 PM	2.9500	2.9767	2.973
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	76	0.21	18.200000	2:54:18 PM	2.9250	2.9363	3.047
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	83	0.23	36.146000	2:39:54 PM	2.9700	2.9703	3.009
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	90	0.25	181.083000	3:27:16 PM	2.9750	2.9794	2.978
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	97	0.27	11.402000	3:02:22 PM	3.0000	3.0132	3.060
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	104	0.29	-	-	-	-	3.195
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	111	0.30	-	-	-	-	3.325
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	118	0.32	0.604000	10:52:43 AM	3.0000	3.0000	3.023
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	132	0.36	204.903000	2:56:14 PM	3.2000	3.1759	3.223
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	139	0.38	3.540000	10:50:30 AM	3.2500	3.2857	3.339
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	146	0.40	-	-	-	-	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	153	0.42	3.550000	3:52:40 PM	3.2500	3.2500	3.409
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	160	0.44	1.000000	2:04:41 PM	3.3000	3.3000	3.330
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	167	0.46	1.000000	11:40:35 AM	3.2250	3.2250	3.398
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	174	0.48	-	-	-	-	3.495
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	174	0.48	90.295000	3:41:28 PM	3.2500	3.3108	3.390
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	175	0.48	20.700000	2:28:54 PM	3.4000	3.3894	3.420
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	181	0.50	450.763000	3:34:38 PM	3.3400	3.3317	3.332
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	188	0.52	1.000000	11:20:06 AM	3.3500	3.3500	3.432
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	202	0.55	-	-	-	-	3.642
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	202	0.55	30.305000	10:14:06 AM	3.3250	3.3992	3.466
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	223	0.61	-	-	-	-	3.530
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	237	0.65	-	-	-	-	3.574
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	251	0.69	-	-	-	-	3.617
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	265	0.73	-	-	-	-	3.661

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RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	279	0.76	-	-	-	-	3.696
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	293	0.80	21.110000	3:10:06 PM	3.8500	3.8500	3.767
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	314	0.86	-	-	-	-	3.833
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	321	0.88	-	-	-	-	3.820
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	328	0.90	-	-	-	-	3.816
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	333	0.91	779.599000	2:42:23 PM	3.8150	3.8150	3.825
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	335	0.92	90.457000	3:34:49 PM	3.7250	3.7054	3.746
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	342	0.94	0.600000	11:22:39 AM	3.7250	3.7250	3.820
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	349	0.96	30.230000	3:20:36 PM	3.7350	3.7364	3.863
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	356	0.98	331.003000	3:54:33 PM	3.7750	3.7630	3.804
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	363	0.99	464.181000	3:19:06 PM	3.7750	3.7720	3.765
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	370	1.01	23.200000	2:01:14 PM	3.8775	3.8775	3.852
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	387	1.06	604.000000	3:59:17 PM	3.8500	3.8317	3.837
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	426	1.17	11.000000	2:44:12 PM	3.8800	3.8800	3.821
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	472	1.29	627.530000	3:49:11 PM	3.8250	3.8220	3.834
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	601	1.65	-	-	-	-	3.850
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	636	1.74	-	-	-	-	3.866
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	692	1.90	16.100000	2:46:45 PM	3.9300	3.9300	3.957
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	699	1.91	399.900000	3:05:26 PM	3.9300	3.9075	3.909
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	746	2.04	10.400000	3:12:40 PM	3.9500	3.9500	3.912
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	858	2.35	299.700000	3:24:28 PM	3.9500	3.9460	3.950
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	887	2.43	-	-	-	-	3.953
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	929	2.54	-	-	-	-	4.067
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	963	2.64	-	-	-	-	3.976
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,011	2.77	1818.600000	3:54:59 PM	3.9675	3.9711	3.972
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,013	2.77	-	-	-	-	3.991
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,080	2.96	5930.227000	3:58:47 PM	3.9600	3.9675	3.962
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,089	2.98	-	-	-	-	4.014
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,105	3.03	17.600000	2:52:03 PM	4.0375	4.0034	4.050
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,149	3.15	219.500000	3:17:25 PM	4.0400	4.0708	3.935
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,187	3.25	-	-	-	-	4.035
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,265	3.46	103.140000	3:36:19 PM	4.1500	4.1007	4.110
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,334	3.65	-	-	-	-	4.065
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,475	4.04	2846.625000	3:59:31 PM	4.0250	4.0329	4.030
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,514	4.15	-	-	-	-	4.107

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,558	4.27	-	-	-	-	4.108
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,621	4.44	-	-	-	-	4.119
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,636	4.48	178.300000	11:58:53 AM	4.1700	4.1902	4.200
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,694	4.64	-	-	-	-	4.107
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,719	4.71	-	-	-	-	4.136
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,871	5.12	277.600000	3:17:36 PM	4.1050	4.1050	4.113
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,873	5.13	-	-	-	-	4.161
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,021	5.53	0.741152	10:06:15 AM	4.2300	4.2234	4.222
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,062	5.65	-	-	-	-	4.187
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,102	5.76	-	-	-	-	4.193
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,153	5.90	-	-	-	-	4.200
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,179	5.97	730.200000	3:32:40 PM	4.1825	4.1829	4.183
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,397	6.56	6.100000	11:37:09 AM	4.3500	4.3369	4.321
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,427	6.65	-	-	-	-	4.233
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,475	6.78	-	-	-	-	4.239
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,559	7.01	-	-	-	-	4.278
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,623	7.18	-	-	-	-	4.271
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,748	7.52	-	-	-	-	4.268
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,946	8.07	22.500000	10:21:16 AM	4.3000	4.3000	4.331
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,203	8.77	-	-	-	-	4.309
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,240	8.87	4385.800000	3:55:22 PM	4.2700	4.2778	4.271
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,742	10.25	-	-	-	-	4.389
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,804	10.42	-	-	-	-	4.330
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,986	10.91	-	-	-	-	4.336
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,160	11.39	284.130000	3:53:57 PM	4.3050	4.3040	4.302
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,238	11.60	-	-	-	-	4.361
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,358	11.93	-	-	-	-	4.374
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,386	12.01	1.000000	2:01:43 PM	4.5300	4.5300	4.460
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,596	12.58	-	-	-	-	4.414
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,659	12.76	-	-	-	-	4.425
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,771	13.06	1.000000	2:44:23 PM	4.5500	4.5500	4.516
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,365	14.69	-	-	-	-	4.570
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,694	15.59	-	-	-	-	4.638
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,771	15.80	-	-	-	-	4.657
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,059	16.59	-	-	-	-	4.704

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,290	17.22	-	-	-	-	4.740
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,380	17.47	-	-	-	-	4.750
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,449	17.66	0.700000	2:32:44 PM	4.8500	4.8500	4.817
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,570	17.99	-	-	-	-	4.785
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,906	18.91	1001.675000	2:49:23 PM	4.7050	4.7007	4.698
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,500	20.53	3.345000	10:55:18 AM	4.8900	4.8900	4.922