

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	6	0.02	-	-	-	-	2.943
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	13	0.04	48.086000	11:24:15 AM	2.9250	2.9250	2.961
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	20	0.06	22.900000	10:40:43 AM	2.9500	2.9500	2.969
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	27	0.07	2.000000	2:12:54 PM	3.0500	3.0500	3.010
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	34	0.09	1.000000	10:40:44 AM	2.8850	2.8850	2.969
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	37	0.10	75.632000	3:37:25 PM	3.2000	3.1480	3.478
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	41	0.11	5.020000	10:48:46 AM	2.8750	2.9554	3.000
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	48	0.13	17.622000	10:43:51 AM	2.9500	2.9466	3.029
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	55	0.15	56.947000	3:07:41 PM	2.9250	2.9254	3.002
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	62	0.17	195.377200	3:12:04 PM	2.9850	2.9705	2.981
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	69	0.19	155.890000	2:55:22 PM	3.0000	3.0159	3.018
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	76	0.21	116.294000	3:03:53 PM	2.9500	2.9764	3.007
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	83	0.23	443.980000	3:51:44 PM	3.0150	3.0085	2.971
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	90	0.25	449.645000	3:36:57 PM	3.0110	3.0112	3.008
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	97	0.27	43.212000	3:15:01 PM	2.9750	2.9757	3.032
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	104	0.29	0.200000	2:45:45 PM	3.0750	3.0750	3.188
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	111	0.30	14.384000	2:31:10 PM	2.9750	2.9750	3.023
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	125	0.34	24.470000	11:38:46 AM	3.1000	3.1000	3.225
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	132	0.36	-	-	-	-	3.275
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	139	0.38	-	-	-	-	3.402
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	146	0.40	-	-	-	-	3.402
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	153	0.42	4.000000	11:35:56 AM	3.2000	3.2000	3.330
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	160	0.44	41.240000	3:09:18 PM	3.2250	3.2621	3.297
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	167	0.46	3.800000	2:28:28 PM	3.4000	3.3632	3.467
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	167	0.46	4.000000	11:05:03 AM	3.2950	3.2950	3.390
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	168	0.46	100.000000	11:38:08 AM	3.3500	3.3500	3.360
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	174	0.48	684.624000	3:53:45 PM	3.3255	3.3247	3.320
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	181	0.50	938.739000	3:34:42 PM	3.3250	3.3218	3.324
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	195	0.53	-	-	-	-	3.541
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	195	0.53	-	-	-	-	3.389
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	216	0.59	-	-	-	-	3.436
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	230	0.63	0.500000	3:11:44 PM	3.3500	3.3500	3.468
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	244	0.67	-	-	-	-	3.500
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	258	0.71	-	-	-	-	3.532
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	272	0.75	-	-	-	-	3.563

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RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	286	0.78	62.500000	3:21:45 PM	3.7000	3.6097	3.629
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	307	0.84	209.250000	10:47:30 AM	3.6000	3.6000	3.643
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	314	0.86	-	-	-	-	3.625
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	321	0.88	-	-	-	-	4.057
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	326	0.89	-	-	-	-	3.669
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	328	0.90	0.693000	11:31:02 AM	3.6250	3.6155	3.641
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	335	0.92	28.812000	2:31:56 PM	3.6500	3.6414	3.825
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	342	0.94	-	-	-	-	3.746
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	349	0.96	70.933000	3:13:20 PM	3.6500	3.6517	3.689
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	356	0.98	3.520000	2:49:52 PM	3.5500	3.5838	3.703
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	363	0.99	451.000000	11:13:05 AM	3.5500	3.5546	3.568
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	363	0.99	1561.943000	3:41:34 PM	3.6650	3.6629	3.656
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	380	1.04	1254.121000	3:08:45 PM	3.6650	3.6647	3.669
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	419	1.15	25.800000	10:11:24 AM	3.7250	3.7250	3.662
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	465	1.27	3149.065000	3:59:32 PM	3.6400	3.6540	3.657
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	594	1.63	-	-	-	-	3.700
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	629	1.72	-	-	-	-	3.712
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	685	1.88	-	-	-	-	3.746
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	692	1.90	11.675000	11:10:21 AM	3.7300	3.7260	3.824
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	739	2.02	5.000000	11:14:13 AM	3.7500	3.7500	3.748
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	851	2.33	290.500000	3:07:43 PM	3.7725	3.7487	3.736
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	880	2.41	-	-	-	-	3.776
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	922	2.52	-	-	-	-	3.843
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	956	2.62	-	-	-	-	3.801
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,004	2.75	2476.500000	3:59:31 PM	3.7950	3.7710	3.785
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,006	2.75	28.800000	3:42:43 PM	3.8500	3.8500	3.813
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,073	2.94	3158.488000	3:59:36 PM	3.7850	3.7865	3.785
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,082	2.96	-	-	-	-	3.832
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,098	3.01	-	-	-	-	3.914
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,142	3.13	407.000000	3:56:35 PM	3.9200	3.9053	3.907
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,180	3.23	-	-	-	-	3.852
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,258	3.44	315.685000	3:24:08 PM	3.9750	3.9504	3.956
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,327	3.63	-	-	-	-	3.881
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,468	4.02	3722.800000	3:56:54 PM	3.8625	3.8570	3.862
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,507	4.13	-	-	-	-	4.047

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,551	4.25	-	-	-	-	3.923
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,614	4.42	-	-	-	-	3.934
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,629	4.46	37.000000	10:26:58 AM	4.0500	4.0500	4.043
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,687	4.62	3002.500000	3:59:58 PM	3.8800	3.8796	3.878
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,712	4.69	-	-	-	-	3.951
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,864	5.10	200.000000	3:53:23 PM	3.9100	3.9100	3.897
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,866	5.11	-	-	-	-	3.979
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,014	5.51	1599.143892	3:01:35 PM	4.0250	4.0014	4.001
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,055	5.63	-	-	-	-	4.012
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,095	5.74	-	-	-	-	4.019
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,146	5.88	-	-	-	-	4.028
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,172	5.95	5230.150000	3:59:38 PM	3.9800	3.9860	3.990
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,390	6.54	357.800000	3:38:26 PM	4.1000	4.0622	4.062
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,420	6.63	-	-	-	-	4.224
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,468	6.76	-	-	-	-	4.084
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,552	6.99	2.820000	2:22:16 PM	4.1200	4.1200	4.161
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,616	7.16	30.000000	10:04:53 AM	4.3250	4.3167	4.361
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,741	7.50	-	-	-	-	4.128
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,939	8.05	1287.200000	10:24:52 AM	4.1500	4.1339	4.132
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,196	8.75	-	-	-	-	4.194
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,233	8.85	4338.600000	3:57:05 PM	4.1300	4.1190	4.130
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,735	10.23	-	-	-	-	4.346
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,797	10.40	-	-	-	-	4.252
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,979	10.89	-	-	-	-	4.267
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,153	11.37	360.196834	3:24:42 PM	4.2200	4.2407	4.235
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,231	11.58	-	-	-	-	4.292
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,351	11.91	-	-	-	-	4.305
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,379	11.99	2.850000	2:24:43 PM	4.3875	4.3875	4.411
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,589	12.56	-	-	-	-	4.335
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,652	12.74	-	-	-	-	4.343
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,764	13.04	14.700000	3:21:06 PM	4.4600	4.4673	4.393
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,358	14.67	-	-	-	-	4.450
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,687	15.57	2.000000	2:03:47 PM	4.6000	4.6000	4.508
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,764	15.78	-	-	-	-	4.556
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,052	16.57	-	-	-	-	4.574

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,283	17.20	-	-	-	-	4.611
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,373	17.45	-	-	-	-	4.620
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,442	17.64	421.646000	3:16:33 PM	4.7250	4.6770	4.677
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,563	17.97	-	-	-	-	4.647
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,899	18.89	790.700000	3:53:31 PM	4.6000	4.6021	4.605
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,493	20.52	219.530000	3:59:57 PM	4.7200	4.6793	4.713