

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	7	0.02	-	-	-	-	2.962
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	14	0.04	-	-	-	-	2.966
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	21	0.06	-	-	-	-	2.989
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	28	0.08	11.700000	3:19:13 PM	3.0400	3.0262	2.969
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	31	0.09	122.650000	3:41:21 PM	3.1000	3.1179	3.282
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	35	0.10	0.300000	3:44:27 PM	2.9900	2.9900	2.981
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	42	0.12	21.124700	2:42:58 PM	2.9750	2.9202	3.029
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	49	0.13	121.502000	3:26:28 PM	2.9500	2.9317	2.966
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	56	0.15	53.150000	2:53:23 PM	3.0200	3.0185	2.989
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	63	0.17	132.017000	3:34:36 PM	3.0025	3.0386	3.023
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	70	0.19	1.855000	3:37:38 PM	3.0500	3.0176	2.978
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	77	0.21	134.908000	3:52:20 PM	3.0175	3.0162	3.015
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	84	0.23	3.906000	3:38:42 PM	3.0250	3.0205	3.010
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	91	0.25	1195.429000	3:54:51 PM	2.9000	3.0358	3.028
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	98	0.27	-	-	-	-	3.133
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	105	0.29	15.073000	3:39:06 PM	3.0500	3.0516	3.080
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	119	0.33	-	-	-	-	3.226
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	126	0.35	-	-	-	-	3.215
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	133	0.36	-	-	-	-	3.294
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	140	0.38	-	-	-	-	3.382
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	147	0.40	0.500000	3:03:02 PM	3.3000	3.3000	3.275
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	154	0.42	-	-	-	-	3.331
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	161	0.44	12.000000	2:08:52 PM	3.4500	3.4500	3.326
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	161	0.44	-	-	-	-	3.390
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	162	0.44	32.405100	3:47:56 PM	3.3750	3.3503	3.350
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	168	0.46	165.435000	3:56:01 PM	3.3000	3.3107	3.319
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	175	0.48	109.399000	3:13:36 PM	3.3150	3.3152	3.318
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	182	0.50	602.515200	3:58:40 PM	3.3170	3.3168	3.318
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	189	0.52	0.400000	2:05:16 PM	3.5000	3.5000	3.442
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	189	0.52	1.020000	3:43:13 PM	3.3500	3.3500	3.358
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	210	0.58	-	-	-	-	3.409
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	224	0.61	-	-	-	-	3.442
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	238	0.65	36.854000	10:25:56 AM	3.3750	3.3750	3.476
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	252	0.69	-	-	-	-	3.510
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	266	0.73	-	-	-	-	3.543

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RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	280	0.77	9.000000	2:13:25 PM	3.6000	3.6000	3.585
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	301	0.82	392.890000	3:22:43 PM	3.5350	3.5300	3.533
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	308	0.84	-	-	-	-	3.587
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	315	0.86	-	-	-	-	3.799
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	320	0.88	-	-	-	-	3.628
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	322	0.88	6.509000	3:49:45 PM	3.5500	3.5594	3.633
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	329	0.90	-	-	-	-	3.825
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	336	0.92	-	-	-	-	3.713
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	343	0.94	-	-	-	-	3.689
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	350	0.96	217.340400	3:14:21 PM	3.5500	3.5599	3.576
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	357	0.98	22.380000	2:39:34 PM	3.6000	3.5933	3.505
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	357	0.98	48.227000	2:18:20 PM	3.5750	3.5758	3.618
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	364	1.00	794.793120	3:52:06 PM	3.5500	3.5646	3.557
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	374	1.02	256.100000	3:03:39 PM	3.6750	3.6648	3.649
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	413	1.13	1.000000	3:38:32 PM	3.6750	3.6750	3.572
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	459	1.26	8.790000	3:10:07 PM	3.6700	3.6742	3.627
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	588	1.61	-	-	-	-	3.632
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	623	1.71	10.000000	3:19:56 PM	3.7750	3.7750	3.647
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	679	1.86	37.370000	2:39:52 PM	3.7500	3.7500	3.753
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	686	1.88	159.810000	3:22:34 PM	3.7250	3.7273	3.693
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	733	2.01	3.500000	3:11:50 PM	3.7750	3.7750	3.691
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	845	2.31	10.000000	11:30:21 AM	3.7800	3.7800	3.601
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	874	2.39	-	-	-	-	3.731
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	916	2.51	-	-	-	-	3.775
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	950	2.60	-	-	-	-	3.757
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	998	2.73	336.000000	3:56:42 PM	3.8050	3.8007	3.767
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,000	2.74	-	-	-	-	3.772
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,067	2.92	534.793000	3:43:58 PM	3.7300	3.7916	3.767
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,076	2.95	-	-	-	-	3.795
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,092	2.99	41.800000	3:35:39 PM	3.8000	3.8000	3.914
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,136	3.11	13.000000	3:08:51 PM	4.0000	4.0000	3.905
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,174	3.21	-	-	-	-	3.817
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,252	3.43	8.600000	3:35:37 PM	4.0000	3.9527	3.964
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,321	3.62	-	-	-	-	3.847
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,462	4.00	53.575000	3:24:56 PM	3.8500	3.8547	3.877

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,501	4.11	0.500000	3:25:16 PM	3.9500	3.9500	3.954
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,545	4.23	-	-	-	-	3.887
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,608	4.40	-	-	-	-	3.896
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,623	4.44	21.584000	3:44:12 PM	3.9250	3.9433	4.050
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,681	4.60	-	-	-	-	3.940
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,706	4.67	-	-	-	-	3.910
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,858	5.09	87.180000	3:32:45 PM	3.9000	3.9051	3.799
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,860	5.09	-	-	-	-	3.932
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,008	5.50	11.580000	2:55:55 PM	4.1600	4.0602	4.001
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,049	5.61	-	-	-	-	3.957
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,089	5.72	-	-	-	-	3.963
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,140	5.86	-	-	-	-	3.969
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,166	5.93	2056.904000	3:58:50 PM	3.9825	3.9699	3.978
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,384	6.53	12.500000	2:32:41 PM	4.0000	4.1080	3.969
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,414	6.61	-	-	-	-	4.091
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,462	6.74	1.000000	3:12:32 PM	4.1000	4.1000	4.016
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,546	6.97	0.050000	3:42:36 PM	4.3500	4.3500	4.086
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,610	7.15	-	-	-	-	4.204
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,735	7.49	-	-	-	-	4.324
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,933	8.03	470.000000	3:01:28 PM	4.1400	4.1387	4.145
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,190	8.73	-	-	-	-	4.133
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,227	8.84	1684.200000	3:47:48 PM	4.1300	4.1180	4.122
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,729	10.21	-	-	-	-	4.307
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,791	10.38	-	-	-	-	4.202
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,973	10.88	-	-	-	-	4.215
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,147	11.35	620.500000	3:54:55 PM	4.1750	4.1614	4.170
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,225	11.57	-	-	-	-	4.242
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,345	11.90	-	-	-	-	4.256
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,373	11.97	2.000000	2:29:03 PM	4.4000	4.4000	4.431
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,583	12.55	-	-	-	-	4.292
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,646	12.72	-	-	-	-	4.302
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,758	13.03	11.700000	3:44:00 PM	4.5000	4.4634	4.339
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,352	14.65	-	-	-	-	4.430
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,681	15.55	-	-	-	-	4.491
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,758	15.77	3.600000	3:16:14 PM	4.5950	4.6163	4.524

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,046	16.55	-	-	-	-	4.552
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,277	17.19	16.000000	3:16:42 PM	4.6500	4.6000	4.583
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,367	17.43	-	-	-	-	4.590
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,436	17.62	22.200000	3:19:30 PM	4.7250	4.6950	4.676
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,557	17.95	-	-	-	-	4.609
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,893	18.87	104.000000	3:33:21 PM	4.5500	4.5615	4.557
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,487	20.50	19.600000	3:27:37 PM	4.6800	4.7374	4.595