

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	5	0.01	-	-	-	-	2.960
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	12	0.03	-	-	-	-	2.963
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	19	0.05	-	-	-	-	2.982
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	26	0.07	4.040000	2:35:05 PM	3.2000	3.1500	2.969
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	29	0.08	108.680000	3:40:26 PM	3.2500	3.3804	3.405
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	33	0.09	-	-	-	-	2.976
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	40	0.11	5.165800	2:26:04 PM	2.9200	2.9200	2.920
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	47	0.13	37.417000	3:01:42 PM	2.9750	2.9876	2.936
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	54	0.15	15.460000	2:50:28 PM	3.0000	3.0049	2.994
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	61	0.17	1.305000	10:16:11 AM	3.0200	3.0200	3.023
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	68	0.19	1.504000	3:26:59 PM	3.0750	3.0082	2.979
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	75	0.21	535.342200	3:59:11 PM	3.0175	3.0481	3.029
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	82	0.23	169.966000	2:47:17 PM	3.1900	3.1617	3.106
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	89	0.24	176.109000	3:48:23 PM	3.0500	3.0286	3.144
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	96	0.26	7.500000	3:48:07 PM	3.0000	3.0813	3.178
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	103	0.28	-	-	-	-	3.117
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	117	0.32	-	-	-	-	3.229
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	124	0.34	0.700000	2:35:02 PM	3.1500	3.1500	3.257
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	131	0.36	-	-	-	-	3.325
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	138	0.38	205.000000	3:26:03 PM	3.5000	3.5000	3.385
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	145	0.40	-	-	-	-	3.315
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	152	0.42	-	-	-	-	3.331
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	159	0.44	-	-	-	-	3.427
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	159	0.44	38.770000	2:48:03 PM	3.2700	3.2700	3.425
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	160	0.44	13.000000	10:54:26 AM	4.1750	4.1750	3.918
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	166	0.45	15.990000	2:44:26 PM	3.3100	3.3112	3.320
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	173	0.47	145.603000	3:42:47 PM	3.3100	3.3243	3.319
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	180	0.49	2180.891000	3:48:29 PM	3.3150	3.3192	3.321
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	187	0.51	4.000000	9:57:04 AM	3.8000	3.8000	3.744
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	187	0.51	-	-	-	-	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	208	0.57	-	-	-	-	3.443
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	222	0.61	-	-	-	-	3.472
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	236	0.65	0.500000	11:17:45 AM	3.5250	3.5250	3.501
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	250	0.68	-	-	-	-	3.530
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	264	0.72	-	-	-	-	3.559

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RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	278	0.76	0.757000	11:11:14 AM	4.3000	4.3000	3.752
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	299	0.82	1.138000	3:31:02 PM	3.5000	3.5467	3.534
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	306	0.84	200.000000	11:19:28 AM	3.9000	3.9000	3.767
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	313	0.86	-	-	-	-	3.836
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	318	0.87	1.900000	9:57:16 AM	3.8000	3.8000	3.664
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	320	0.88	24.183000	3:26:41 PM	3.5000	3.5468	3.621
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	327	0.90	-	-	-	-	3.642
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	334	0.91	-	-	-	-	3.642
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	341	0.93	-	-	-	-	3.659
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	348	0.95	-	-	-	-	3.592
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	355	0.97	2.170000	10:15:53 AM	4.2000	4.2000	3.871
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	355	0.97	18.113000	3:53:53 PM	3.5350	3.5417	3.621
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	362	0.99	145.753000	3:59:18 PM	3.5650	3.5519	3.557
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	372	1.02	125.000000	11:44:57 AM	4.0000	4.1085	4.122
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	411	1.13	-	-	-	-	3.942
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	457	1.25	50.930000	3:40:25 PM	4.2500	4.2011	4.191
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	586	1.60	-	-	-	-	4.036
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	621	1.70	-	-	-	-	4.057
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	677	1.85	1.400000	10:14:31 AM	4.3750	4.3750	4.158
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	684	1.87	29.870000	3:47:33 PM	4.4000	4.4000	4.059
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	731	2.00	-	-	-	-	4.122
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	843	2.31	14.000000	11:44:39 AM	4.3750	4.3786	3.996
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	872	2.39	-	-	-	-	4.174
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	914	2.50	-	-	-	-	4.216
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	948	2.60	-	-	-	-	4.207
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	996	2.73	1337.850000	3:51:55 PM	4.4250	4.4267	4.416
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	998	2.73	0.600000	2:35:16 PM	4.5000	4.5000	4.226
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,065	2.92	5648.500000	3:34:44 PM	4.3000	4.3730	4.319
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,074	2.94	-	-	-	-	4.256
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,090	2.98	121.602900	3:48:16 PM	4.5000	4.4951	4.444
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,134	3.11	71.110000	3:48:50 PM	4.5000	4.3144	4.210
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,172	3.21	-	-	-	-	4.282
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,250	3.42	25.400000	3:11:45 PM	4.5000	4.4995	3.967
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,319	3.61	-	-	-	-	4.317
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,460	4.00	2016.550000	3:56:28 PM	4.4000	4.4778	4.408

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,499	4.10	-	-	-	-	4.417
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,543	4.23	-	-	-	-	4.364
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,606	4.40	-	-	-	-	4.374
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,621	4.44	6.926000	3:46:15 PM	4.4500	4.5340	4.501
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,679	4.60	201.588000	11:50:12 AM	4.5500	4.5480	4.550
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,704	4.67	-	-	-	-	4.390
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,856	5.08	40.000000	11:03:24 AM	4.5950	4.5950	4.128
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,858	5.09	-	-	-	-	4.414
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,006	5.49	1.000000	3:47:25 PM	4.5000	4.5000	4.351
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,047	5.60	-	-	-	-	4.440
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,087	5.71	-	-	-	-	4.446
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,138	5.85	-	-	-	-	4.453
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,164	5.93	2788.800000	3:59:42 PM	4.6000	4.6112	4.595
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,382	6.52	11.440000	3:48:59 PM	4.7500	4.7500	4.190
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,412	6.60	0.300000	2:19:51 PM	4.7000	4.7000	4.558
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,460	6.74	-	-	-	-	4.498
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,544	6.97	-	-	-	-	4.557
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,608	7.14	-	-	-	-	4.655
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,733	7.48	-	-	-	-	4.757
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,931	8.03	1000.000000	10:44:05 AM	4.5000	4.5000	4.546
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,188	8.73	-	-	-	-	4.610
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,225	8.83	1811.610000	3:35:25 PM	4.7250	4.7387	4.663
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,727	10.20	-	-	-	-	4.677
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,789	10.37	-	-	-	-	4.689
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,971	10.87	-	-	-	-	4.711
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,145	11.35	231.030000	3:52:41 PM	4.8750	4.9582	4.790
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,223	11.56	-	-	-	-	4.741
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,343	11.89	-	-	-	-	4.755
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,371	11.97	2.175000	3:59:54 PM	4.8800	4.8501	4.899
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,581	12.54	-	-	-	-	4.788
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,644	12.72	-	-	-	-	4.797
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,756	13.02	54.700000	3:36:31 PM	5.0000	4.9820	4.828
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,350	14.65	-	-	-	-	4.871
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,679	15.55	-	-	-	-	4.888
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,756	15.76	-	-	-	-	4.906

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,044	16.55	-	-	-	-	4.898
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,275	17.18	-	-	-	-	4.903
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,365	17.43	7.000000	3:05:04 PM	5.1500	5.1500	4.906
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,434	17.62	31.000000	3:24:19 PM	5.2000	5.0868	4.980
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,555	17.95	1.018000	10:23:28 AM	4.9750	4.9750	4.916
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,891	18.87	1040.000000	3:47:16 PM	5.0750	5.1345	4.902
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,485	20.49	17.530000	3:33:38 PM	5.2300	5.2560	4.887