

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	3	0.01	100.000000	9:59:48 AM	3.6000	3.6000	-
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	6	0.02	-	-	-	-	3.310
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	13	0.04	190.893000	3:29:47 PM	3.1000	3.1233	3.145
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	20	0.06	-	-	-	-	3.205
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	27	0.07	34.716000	9:35:36 AM	3.3000	3.3000	3.206
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	34	0.09	87.459000	3:11:53 PM	3.2500	3.2518	3.280
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	40	0.11	1.000000	2:07:36 PM	3.8500	3.8500	3.725
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	41	0.11	554.364000	3:31:18 PM	3.3500	3.3410	3.356
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	55	0.15	0.270000	3:48:30 PM	3.1000	3.1000	3.100
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	62	0.17	14.589000	11:58:16 AM	3.1000	3.2371	3.237
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	69	0.19	270.171000	3:53:41 PM	3.2000	3.3142	3.307
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	76	0.21	-	-	-	-	3.173
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	83	0.23	2.300000	10:34:07 AM	3.2750	3.2750	3.205
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	90	0.25	2445.956000	3:55:47 PM	3.3000	3.2638	3.256
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	93	0.26	437.160000	3:36:08 PM	3.8000	3.7289	3.722
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	104	0.29	284.812000	2:18:56 PM	3.2150	3.3910	3.380
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	111	0.30	-	-	-	-	3.300
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	118	0.32	31.560000	3:47:12 PM	3.2500	3.2601	3.200
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	125	0.34	10.200000	3:21:29 PM	3.3100	3.3088	3.250
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	132	0.36	126.057000	3:10:03 PM	3.2650	3.2990	3.274
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	139	0.38	3.540000	2:51:05 PM	3.2500	3.2500	3.352
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	146	0.40	57.134000	3:23:12 PM	3.3500	3.3462	3.373
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	153	0.42	-	-	-	-	3.608
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	160	0.44	82.635000	3:55:45 PM	3.3500	3.3484	3.500
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	167	0.46	123.070000	3:06:35 PM	3.3750	3.3749	3.333
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	181	0.50	502.411000	3:44:09 PM	3.4050	3.4020	3.400
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	195	0.53	4.435000	9:37:03 AM	3.5000	3.5000	3.444
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	209	0.57	6.050000	9:36:53 AM	3.6000	3.6000	3.457
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	223	0.61	-	-	-	-	3.792
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	223	0.61	-	-	-	-	3.514
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	224	0.61	294.200000	3:34:04 PM	3.7500	3.7059	3.687
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	237	0.65	-	-	-	-	3.477
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	251	0.69	-	-	-	-	3.812
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	251	0.69	-	-	-	-	3.489
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	272	0.75	-	-	-	-	3.508

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RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	286	0.78	0.150000	11:32:53 AM	3.4250	3.4250	3.534
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	300	0.82	13.200000	3:16:18 PM	3.5650	3.5650	3.520
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	314	0.86	-	-	-	-	3.697
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	328	0.90	91.585000	2:59:54 PM	3.4000	3.4213	3.532
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	342	0.94	6.700000	11:17:53 AM	4.0750	4.0750	3.865
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	363	0.99	873.015000	3:49:20 PM	3.7000	3.7107	3.706
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	382	1.05	2.196000	9:59:48 AM	4.0000	4.0000	3.929
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	419	1.15	-	-	-	-	3.900
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	436	1.19	71.340000	3:34:25 PM	3.9000	3.9821	3.804
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	475	1.30	-	-	-	-	3.925
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	521	1.43	93.940000	3:46:46 PM	4.1000	3.9741	4.044
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	650	1.78	-	-	-	-	4.004
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	685	1.88	-	-	-	-	4.020
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	741	2.03	3.000000	2:37:28 PM	4.1200	4.1200	3.994
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	748	2.05	17.030000	2:06:01 PM	4.1000	4.1000	4.048
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	795	2.18	-	-	-	-	4.063
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	907	2.48	360.990000	3:46:57 PM	4.2000	4.1597	4.208
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	936	2.56	-	-	-	-	4.112
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	978	2.68	-	-	-	-	4.127
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,012	2.77	-	-	-	-	4.138
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,060	2.90	469.324000	3:34:50 PM	4.1825	4.1625	4.153
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,062	2.91	-	-	-	-	4.156
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,138	3.12	-	-	-	-	4.173
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,154	3.16	29.138000	2:13:23 PM	4.1500	4.2562	4.201
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,198	3.28	156.360000	11:52:08 AM	4.3250	4.2503	4.250
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,236	3.38	-	-	-	-	4.207
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,314	3.60	105.320000	3:23:44 PM	4.2500	4.2054	4.200
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,383	3.79	-	-	-	-	4.247
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,524	4.17	5124.100000	3:54:31 PM	4.2750	4.2202	4.278
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,563	4.28	-	-	-	-	4.295
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,607	4.40	-	-	-	-	4.306
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,670	4.57	-	-	-	-	4.322
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,685	4.61	0.050000	11:51:41 AM	4.3500	4.3500	4.275
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,743	4.77	12.000000	11:50:54 AM	4.1500	4.2500	4.412
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,768	4.84	-	-	-	-	4.347

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,920	5.26	-	-	-	-	4.110
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,922	5.26	-	-	-	-	4.385
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,070	5.67	582.000000	3:51:31 PM	4.5000	4.5000	4.500
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,111	5.78	-	-	-	-	4.432
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,151	5.89	-	-	-	-	4.441
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,202	6.03	-	-	-	-	4.454
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,228	6.10	4317.750000	3:59:43 PM	4.4700	4.4171	4.464
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,446	6.70	440.500000	3:49:49 PM	4.5250	4.5747	4.541
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,476	6.78	2.300000	-	-	-	4.515
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,524	6.91	1.000000	2:05:17 PM	4.5300	4.5300	4.526
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,608	7.14	-	-	-	-	4.544
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,672	7.32	-	-	-	-	4.569
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,797	7.66	-	-	-	-	4.596
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,995	8.20	1060.000000	2:30:49 PM	4.6300	4.6042	4.619
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,252	8.90	43.000000	3:07:43 PM	4.6500	4.6500	4.649
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,289	9.01	4802.693000	3:48:28 PM	4.6700	4.6327	4.669
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,791	10.38	58.890000	3:25:59 PM	4.7500	4.7405	4.737
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,853	10.55	-	-	-	-	4.715
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,035	11.05	-	-	-	-	4.729
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,209	11.52	1590.380000	3:48:26 PM	4.7500	4.7220	4.727
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,287	11.74	-	-	-	-	4.749
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,407	12.07	-	-	-	-	4.760
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,435	12.14	8.063000	3:37:16 PM	4.9000	4.9517	4.764
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,645	12.72	-	-	-	-	4.793
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,708	12.89	-	-	-	-	4.802
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,820	13.20	0.500000	2:48:28 PM	5.0500	5.0500	4.838
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,414	14.82	-	-	-	-	4.905
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,743	15.72	-	-	-	-	4.959
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,820	15.93	1.600000	-	-	-	4.972
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,108	16.72	-	-	-	-	5.025
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,339	17.36	0.640000	10:28:24 AM	5.1400	5.1400	5.070
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,429	17.60	-	-	-	-	5.088
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,498	17.79	27.400000	3:04:01 PM	5.2000	5.2299	5.080
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,619	18.12	-	-	-	-	5.159
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,955	19.04	1772.115000	3:38:24 PM	5.1500	5.1517	5.154

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RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD25401116	4.6250	9/9/2015	9/9/2040	7,549	20.67	19.672000	3:31:55 PM	5.2300	5.2294	5.251