

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 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	6	0.02	507.930000	10:57:08 AM	3.4500	3.4500	2.824
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	7	0.02	31.150000	2:46:10 PM	3.0200	3.0200	3.118
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	21	0.06	7.130000	2:28:59 PM	2.9500	2.9500	3.134
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	28	0.08	-	-	-	-	3.095
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	35	0.10	1.500000	10:52:49 AM	3.1000	3.1000	3.265
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	42	0.12	-	-	-	-	3.211
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	49	0.13	-	-	-	-	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	56	0.15	66.680000	2:29:07 PM	2.9900	2.9900	2.990
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	59	0.16	333.614000	3:51:31 PM	3.4250	3.4002	3.397
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	63	0.17	-	-	-	-	3.281
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	70	0.19	2.520000	2:02:37 PM	3.1250	3.1250	3.111
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	77	0.21	-	-	-	-	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	84	0.23	5.220000	3:10:05 PM	3.0000	3.1477	3.090
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	91	0.25	2018.943200	3:52:02 PM	3.0550	3.0642	3.066
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	98	0.27	50.027000	3:31:27 PM	3.1000	3.1011	3.173
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	105	0.29	-	-	-	-	3.294
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	112	0.31	26.193000	2:50:12 PM	3.1000	3.1076	3.267
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	119	0.33	3.790000	3:19:56 PM	3.1000	3.1340	3.311
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	126	0.35	15.500000	11:14:25 AM	3.2200	3.2219	3.330
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	133	0.36	30.514000	11:14:14 AM	3.2200	3.1899	3.330
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	147	0.40	1.373000	9:46:37 AM	3.2750	3.2750	3.356
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	154	0.42	-	-	-	-	3.384
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	161	0.44	-	-	-	-	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	168	0.46	-	-	-	-	3.430
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	175	0.48	5.590000	2:37:18 PM	3.3800	3.3796	3.401
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	182	0.50	1594.497000	3:54:34 PM	3.4200	3.4170	3.419
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	189	0.52	-	-	-	-	3.521
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	189	0.52	10.000000	9:19:36 AM	3.4000	3.4000	3.535
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	190	0.52	902.503500	3:51:05 PM	3.5500	3.5942	3.586
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	203	0.56	53.000000	11:45:07 AM	3.4300	3.4300	3.430
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	217	0.59	-	-	-	-	3.600
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	217	0.59	-	-	-	-	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	238	0.65	5.180000	3:23:00 PM	3.4350	3.4350	3.598
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	252	0.69	-	-	-	-	3.636
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	266	0.73	-	-	-	-	3.672
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	280	0.77	-	-	-	-	3.713
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	294	0.81	0.500000	10:18:26 AM	3.5000	3.5000	3.741
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	308	0.84	561.989968	2:24:39 PM	4.0250	4.0250	4.025
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	329	0.90	805.655390	11:03:34 AM	3.8400	3.8400	3.842
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	336	0.92	42.900000	2:25:45 PM	3.8400	3.8351	3.877
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	343	0.94	-	-	-	-	3.891
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	348	0.95	131.600000	3:08:36 PM	3.9750	3.9727	3.975

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RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	350	0.96	22.100000	3:08:37 PM	3.8250	3.8483	3.919
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	357	0.98	422.765000	3:58:42 PM	3.8500	3.8695	3.906
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	364	1.00	1428.188000	3:58:47 PM	3.8250	3.8861	3.882
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	385	1.05	29.514000	11:16:35 AM	3.9250	3.9280	3.907
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	402	1.10	60.300000	3:40:28 PM	3.9500	3.9451	4.005
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	441	1.21	50.000000	2:23:39 PM	4.0500	4.0500	4.055
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	487	1.33	32.550000	3:37:42 PM	3.9500	3.9163	4.010
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	616	1.69	1.500000	11:54:53 AM	4.0500	4.0500	3.969
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	651	1.78	-	-	-	-	3.989
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	707	1.94	-	-	-	-	4.019
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	714	1.96	305.736000	11:57:30 AM	4.0500	4.0337	4.033
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	761	2.08	-	-	-	-	4.046
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	873	2.39	129.453000	3:02:07 PM	4.0750	4.0516	4.055
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	902	2.47	-	-	-	-	4.090
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	944	2.59	-	-	-	-	4.107
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	978	2.68	-	-	-	-	4.118
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,026	2.81	1738.300000	3:55:56 PM	4.1200	4.0983	4.124
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,028	2.82	0.100000	3:25:52 PM	4.1750	4.1750	4.135
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,095	3.00	21797.162000	3:59:28 PM	4.1750	4.1284	4.147
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,104	3.02	-	-	-	-	4.159
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,120	3.07	443.825500	3:12:22 PM	4.0800	4.1222	4.128
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,164	3.19	30.000000	2:42:58 PM	4.2175	4.2175	4.235
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,202	3.29	-	-	-	-	4.179
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,280	3.50	6.080000	3:52:43 PM	4.2000	4.2033	4.186
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,349	3.69	-	-	-	-	4.210
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,490	4.08	3051.600000	3:59:12 PM	4.2000	4.1567	4.202
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,529	4.19	-	-	-	-	4.271
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,573	4.31	-	-	-	-	4.250
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,636	4.48	-	-	-	-	4.259
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,651	4.52	-	-	-	-	4.337
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,709	4.68	-	-	-	-	4.264
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,734	4.75	-	-	-	-	4.273
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,886	5.16	2400.000000	2:46:21 PM	4.2500	4.1964	4.245
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,888	5.17	-	-	-	-	4.292
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,036	5.57	250.000000	3:50:58 PM	4.3000	4.3030	4.307
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,077	5.69	-	-	-	-	4.310
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,117	5.80	-	-	-	-	4.314
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,168	5.94	-	-	-	-	4.319
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,194	6.01	5442.632600	3:59:58 PM	4.3000	4.2571	4.293
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,412	6.60	6.060000	3:29:31 PM	4.4500	4.4312	4.420
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,442	6.69	2.000000	11:24:31 AM	4.3900	4.3900	4.335
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,490	6.82	-	-	-	-	4.339

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RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,574	7.05	-	-	-	-	4.344
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,638	7.22	86.532000	11:34:01 AM	4.3850	4.3850	4.450
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,763	7.57	-	-	-	-	4.352
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,961	8.11	-	-	-	-	4.304
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,218	8.81	-	-	-	-	4.390
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,255	8.91	2758.758000	3:51:46 PM	4.3500	4.2979	4.351
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,757	10.29	65.000000	10:54:32 AM	4.3900	4.3923	4.403
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,819	10.46	-	-	-	-	4.397
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,001	10.95	-	-	-	-	4.408
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,175	11.43	750.000000	3:44:35 PM	4.4400	4.4246	4.423
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,253	11.64	-	-	-	-	4.437
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,373	11.97	-	-	-	-	4.451
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,401	12.05	2.700000	3:34:51 PM	4.6400	4.6348	4.600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,611	12.62	-	-	-	-	4.498
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,674	12.80	-	-	-	-	4.510
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,786	13.10	-	-	-	-	4.653
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,380	14.73	-	-	-	-	4.657
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,709	15.63	-	-	-	-	4.723
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,786	15.84	-	-	-	-	4.756
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,074	16.63	-	-	-	-	4.791
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,305	17.26	-	-	-	-	4.832
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,395	17.51	-	-	-	-	4.848
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,464	17.70	-	-	-	-	4.863
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,585	18.03	-	-	-	-	4.937
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,921	18.95	1060.000000	3:31:07 PM	4.9250	4.8843	4.919
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,515	20.58	-	-	-	-	4.999