

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	5	0.01	-	-	-	-	2.963
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	6	0.02	550.000000	2:51:07 PM	3.0200	3.0200	3.020
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	20	0.06	0.947000	11:10:28 AM	3.0000	3.0000	3.133
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	27	0.07	-	-	-	-	3.072
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	34	0.09	-	-	-	-	3.226
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	41	0.11	-	-	-	-	3.211
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	48	0.13	-	-	-	-	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	55	0.15	8.100000	2:47:49 PM	3.0750	3.0750	2.990
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	58	0.16	1334.000000	3:07:22 PM	3.4250	3.3971	3.410
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	62	0.17	-	-	-	-	3.281
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	69	0.19	6.780000	2:20:52 PM	3.0750	3.0566	3.111
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	76	0.21	188.980000	10:11:52 AM	3.1800	3.1676	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	83	0.23	1.500000	3:53:09 PM	2.9500	2.9500	3.091
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	90	0.25	1067.727760	3:59:08 PM	3.1000	3.0858	3.084
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	97	0.27	2.842000	11:09:24 AM	3.2000	3.2000	3.173
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	104	0.29	-	-	-	-	3.280
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	111	0.30	130.867000	2:09:59 PM	3.1000	3.1247	3.176
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	118	0.32	14.908000	2:45:50 PM	3.1000	3.1705	3.312
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	125	0.34	-	-	-	-	3.330
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	132	0.36	1.000000	2:20:39 PM	3.2500	3.2500	3.330
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	146	0.40	30.504000	3:26:40 PM	3.2750	3.2738	3.356
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	153	0.42	-	-	-	-	3.384
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	160	0.44	-	-	-	-	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	167	0.46	100.000000	10:12:47 AM	3.4295	3.4295	3.430
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	174	0.48	366.096000	2:50:26 PM	3.4000	3.4000	3.402
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	181	0.50	531.435000	3:46:08 PM	3.4000	3.4114	3.417
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	188	0.52	16.462000	3:23:25 PM	3.6000	3.6080	3.689
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	188	0.52	4.600000	2:49:02 PM	3.4250	3.4054	3.535
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	189	0.52	1260.308400	3:41:28 PM	3.5350	3.5601	3.544
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	202	0.55	-	-	-	-	3.430
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	216	0.59	2.000000	11:54:13 AM	3.6750	3.6750	3.750
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	216	0.59	-	-	-	-	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	237	0.65	-	-	-	-	3.594
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	251	0.69	-	-	-	-	3.630
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	265	0.73	1.020000	11:05:11 AM	3.4250	3.4250	3.666
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	279	0.76	-	-	-	-	3.706
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	293	0.80	-	-	-	-	3.735
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	307	0.84	56.410000	11:19:44 AM	4.0250	4.0204	4.019
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	328	0.90	-	-	-	-	3.842
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	335	0.92	9.310000	3:54:50 PM	3.8300	3.8300	3.877
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	342	0.94	-	-	-	-	3.885
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	347	0.95	32.800000	2:31:40 PM	4.0000	3.9758	3.968

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RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	349	0.96	563.150000	3:33:10 PM	3.8500	3.8305	3.865
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	356	0.98	110.254000	3:57:54 PM	3.8500	3.8612	3.907
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	363	0.99	424.841000	3:55:30 PM	3.9000	3.8823	3.884
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	384	1.05	10.664000	3:16:40 PM	3.9800	3.9562	3.980
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	401	1.10	218.777244	3:47:57 PM	3.9750	3.9753	3.980
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	440	1.21	-	-	-	-	4.050
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	486	1.33	64.100000	3:38:56 PM	3.9900	3.9844	4.025
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	615	1.68	-	-	-	-	3.975
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	650	1.78	-	-	-	-	3.991
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	706	1.93	23.000000	3:24:41 PM	4.0475	4.0475	4.015
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	713	1.95	301.500000	11:42:17 AM	4.0500	4.0001	4.018
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	760	2.08	-	-	-	-	4.038
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	872	2.39	25.000000	11:04:43 AM	3.9500	3.9500	4.055
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	901	2.47	-	-	-	-	4.079
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	943	2.58	-	-	-	-	4.095
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	977	2.68	-	-	-	-	4.105
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,025	2.81	1163.000000	3:50:31 PM	4.1275	4.1381	4.143
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,027	2.81	-	-	-	-	4.120
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,094	3.00	9551.355000	3:59:07 PM	4.1650	4.1796	4.179
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,103	3.02	-	-	-	-	4.143
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,119	3.06	22.224100	3:55:10 PM	4.1600	4.1684	4.135
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,163	3.18	0.900000	3:23:51 PM	4.2150	4.2150	4.213
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,201	3.29	-	-	-	-	4.164
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,279	3.50	24.700000	2:19:17 PM	4.2000	4.2063	4.171
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,348	3.69	-	-	-	-	4.194
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,489	4.08	1108.654000	3:49:15 PM	4.1925	4.2004	4.193
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,528	4.18	2.000000	2:24:17 PM	4.3000	4.3000	4.253
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,572	4.30	-	-	-	-	4.235
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,635	4.48	-	-	-	-	4.244
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,650	4.52	153.500000	3:41:42 PM	4.3000	4.2991	4.300
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,708	4.68	100.000000	2:30:39 PM	4.2350	4.2410	4.251
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,733	4.75	-	-	-	-	4.258
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,885	5.16	2680.323000	3:50:37 PM	4.2100	4.2467	4.214
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,887	5.17	-	-	-	-	4.279
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,035	5.57	-	-	-	-	4.307
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,076	5.68	-	-	-	-	4.298
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,116	5.79	-	-	-	-	4.302
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,167	5.93	-	-	-	-	4.308
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,193	6.00	3660.900000	3:56:19 PM	4.2800	4.3002	4.287
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,411	6.60	11.040000	3:19:11 PM	4.3750	4.3774	4.420
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,441	6.68	26.020000	2:25:31 PM	4.5000	4.4039	4.327
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,489	6.82	-	-	-	-	4.332

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RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,573	7.04	0.600000	2:09:46 PM	4.6500	4.6500	4.338
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,637	7.22	366.517000	3:53:14 PM	4.3750	4.3880	4.385
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,762	7.56	-	-	-	-	4.349
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,960	8.10	-	-	-	-	4.303
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,217	8.81	-	-	-	-	4.392
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,254	8.91	885.200000	3:49:18 PM	4.3750	4.3832	4.375
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,756	10.28	-	-	-	-	4.403
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,818	10.45	-	-	-	-	4.402
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,000	10.95	-	-	-	-	4.412
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,174	11.43	105.600000	2:39:18 PM	4.4700	4.4340	4.432
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,252	11.64	-	-	-	-	4.439
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,372	11.97	50.000000	10:33:47 AM	4.6000	4.6000	4.452
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,400	12.05	-	-	-	-	4.586
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,610	12.62	-	-	-	-	4.496
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,673	12.79	-	-	-	-	4.509
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,785	13.10	0.268000	2:33:16 PM	4.7500	4.7500	4.650
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,379	14.73	-	-	-	-	4.647
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,708	15.63	-	-	-	-	4.711
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,785	15.84	0.800000	2:46:03 PM	4.9000	4.9000	4.743
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,073	16.63	-	-	-	-	4.783
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,304	17.26	-	-	-	-	4.829
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,394	17.51	-	-	-	-	4.848
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,463	17.70	-	-	-	-	4.864
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,584	18.03	-	-	-	-	4.936
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,920	18.95	460.000000	3:49:40 PM	4.9250	4.9250	4.921
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,514	20.57	3.000000	2:39:09 PM	5.0000	5.0000	4.999