

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	4	0.01	-	-	-	-	-
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	5	0.01	-	-	-	-	3.020
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	19	0.05	2.484000	11:54:19 AM	3.3000	3.3000	3.133
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	26	0.07	-	-	-	-	3.072
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	33	0.09	3.648000	2:52:29 PM	3.2000	3.2000	3.210
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	40	0.11	9.692000	11:43:30 AM	3.0500	3.0500	3.205
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	47	0.13	-	-	-	-	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	54	0.15	9.519000	3:19:15 PM	3.0000	3.0063	2.990
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	57	0.16	248.146000	3:46:37 PM	3.4500	3.2794	3.406
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	61	0.17	-	-	-	-	3.281
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	68	0.19	-	-	-	-	3.111
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	75	0.21	-	-	-	-	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	82	0.23	-	-	-	-	3.091
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	89	0.24	1222.822600	3:59:33 PM	3.1400	3.1288	3.121
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	96	0.26	-	-	-	-	3.173
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	103	0.28	-	-	-	-	3.275
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	110	0.30	1.391000	3:24:32 PM	3.1000	3.1193	3.176
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	117	0.32	39.100000	3:05:53 PM	3.1000	3.1006	3.312
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	124	0.34	2.300000	10:01:57 AM	3.1000	3.1000	3.331
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	131	0.36	-	-	-	-	3.330
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	145	0.40	-	-	-	-	3.356
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	152	0.42	100.000000	3:09:59 PM	3.3000	3.3000	3.339
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	159	0.44	-	-	-	-	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	166	0.45	-	-	-	-	3.430
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	173	0.47	175.759000	3:49:43 PM	3.4150	3.4235	3.411
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	180	0.49	1463.588000	3:54:15 PM	3.4150	3.4195	3.418
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	187	0.51	151.000000	10:29:14 AM	3.5200	3.5200	3.460
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	187	0.51	-	-	-	-	3.535
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	188	0.52	206.200000	2:00:06 PM	3.5100	3.5100	3.534
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	201	0.55	273.800000	11:44:46 AM	3.4300	3.4325	3.432
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	215	0.59	9.900000	10:51:42 AM	3.6500	3.6500	3.708
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	215	0.59	0.235000	3:46:53 PM	3.4000	3.4000	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	236	0.65	20.000000	2:16:39 PM	3.4350	3.4350	3.589
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	250	0.68	-	-	-	-	3.626
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	264	0.72	-	-	-	-	3.662
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	278	0.76	0.135000	3:47:10 PM	3.4500	3.4500	3.702
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	292	0.80	-	-	-	-	3.729
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	306	0.84	12.000000	2:42:07 PM	3.9750	3.9750	4.001
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	327	0.90	5.560000	2:55:49 PM	3.7750	3.7975	3.841
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	334	0.91	110.820000	3:37:30 PM	3.8300	3.8388	3.859
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	341	0.93	6.000000	3:28:18 PM	3.8000	3.8000	3.885
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	346	0.95	54.100000	2:44:13 PM	3.9000	3.8815	3.917

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RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	348	0.95	131.000000	2:53:17 PM	3.8500	3.8578	3.845
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	355	0.97	650.490000	3:43:03 PM	3.8000	3.8506	3.864
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	362	0.99	813.066000	3:53:30 PM	3.8750	3.8786	3.883
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	383	1.05	6.200000	10:39:04 AM	3.9725	3.9725	3.940
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	400	1.10	252.050000	3:25:57 PM	3.9700	3.9795	3.978
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	439	1.20	8.470000	3:44:57 PM	4.0250	4.0394	4.034
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	485	1.33	12.400000	2:33:46 PM	3.9600	3.9899	4.047
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	614	1.68	7.160000	2:58:16 PM	4.0300	4.0086	3.957
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	649	1.78	-	-	-	-	3.975
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	705	1.93	4.500000	3:54:45 PM	4.0750	4.0678	4.001
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	712	1.95	3.200000	11:40:19 AM	4.0500	4.0391	4.019
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	759	2.08	4.000000	2:08:51 PM	4.1250	4.1250	4.027
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	871	2.39	150.280000	3:54:39 PM	4.0000	4.0632	4.063
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	900	2.46	-	-	-	-	4.072
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	942	2.58	-	-	-	-	4.088
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	976	2.67	-	-	-	-	4.100
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,024	2.80	61.000000	3:20:05 PM	4.1250	4.1253	4.137
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,026	2.81	-	-	-	-	4.117
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,093	2.99	9004.831000	3:59:11 PM	4.1600	4.1562	4.162
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,102	3.02	-	-	-	-	4.141
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,118	3.06	33.360000	3:28:13 PM	4.1750	4.1617	4.165
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,162	3.18	49.150000	3:52:15 PM	4.2500	4.2381	4.207
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,200	3.29	-	-	-	-	4.163
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,278	3.50	1.500000	11:46:04 AM	4.3150	4.2717	4.171
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,347	3.69	-	-	-	-	4.194
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,488	4.07	515.070000	3:57:26 PM	4.1850	4.1701	4.169
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,527	4.18	1.500000	11:41:41 AM	4.3000	4.3000	4.251
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,571	4.30	-	-	-	-	4.235
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,634	4.47	-	-	-	-	4.244
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,649	4.52	108.220000	2:01:28 PM	4.2750	4.3094	4.309
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,707	4.67	-	-	-	-	4.238
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,732	4.74	-	-	-	-	4.258
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,884	5.16	2693.010000	3:27:56 PM	4.2000	4.2006	4.202
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,886	5.16	-	-	-	-	4.277
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,034	5.57	-	-	-	-	4.309
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,075	5.68	-	-	-	-	4.296
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,115	5.79	-	-	-	-	4.300
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,166	5.93	-	-	-	-	4.305
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,192	6.00	3391.900000	3:59:40 PM	4.2850	4.2869	4.286
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,410	6.60	51.810000	3:54:31 PM	4.5500	4.4007	4.400
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,440	6.68	-	-	-	-	4.323
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,488	6.81	1.000000	3:45:58 PM	4.4500	4.4500	4.328

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RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,572	7.04	2.000000	3:46:42 PM	4.4500	4.4500	4.334
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,636	7.22	19.190000	11:19:06 AM	4.4000	4.4000	4.385
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,761	7.56	2.000000	11:23:03 AM	4.5000	4.5000	4.344
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,959	8.10	1.000000	2:54:56 PM	4.3750	4.3750	4.302
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,216	8.81	-	-	-	-	4.384
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,253	8.91	352.910000	3:53:46 PM	4.3550	4.3550	4.382
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,755	10.28	-	-	-	-	4.392
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,817	10.45	-	-	-	-	4.396
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,999	10.95	-	-	-	-	4.406
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,173	11.43	77.489000	2:12:06 PM	4.4750	4.4629	4.429
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,251	11.64	-	-	-	-	4.432
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,371	11.97	-	-	-	-	4.445
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,399	12.04	-	-	-	-	4.567
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,609	12.62	-	-	-	-	4.491
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,672	12.79	-	-	-	-	4.503
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,784	13.10	-	-	-	-	4.653
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,378	14.72	-	-	-	-	4.643
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,707	15.63	-	-	-	-	4.705
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,784	15.84	6.400000	3:01:49 PM	5.1000	5.0072	4.735
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,072	16.62	-	-	-	-	4.775
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,303	17.26	-	-	-	-	4.821
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,393	17.50	-	-	-	-	4.839
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,462	17.69	6.130000	3:28:35 PM	4.9500	4.9590	4.855
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,583	18.02	-	-	-	-	4.923
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,919	18.94	280.710000	3:41:19 PM	4.9200	4.9085	4.908
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,513	20.57	-	-	-	-	4.999