

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	1	0.00	-	-	-	-	-
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	2	0.01	-	-	-	-	-
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	16	0.04	-	-	-	-	3.133
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	23	0.06	-	-	-	-	3.074
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	30	0.08	-	-	-	-	3.173
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	37	0.10	-	-	-	-	3.212
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	44	0.12	-	-	-	-	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	51	0.14	2.006000	9:33:31 AM	3.0000	3.0000	2.990
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	54	0.15	582.950000	3:10:05 PM	3.4250	3.3539	3.402
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	58	0.16	-	-	-	-	3.281
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	65	0.18	51.320000	3:33:07 PM	2.9750	2.9816	3.113
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	72	0.20	14.500000	3:40:21 PM	2.9000	2.9500	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	79	0.22	-	-	-	-	3.091
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	86	0.24	1339.822170	3:04:06 PM	3.0100	3.0946	3.089
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	93	0.26	281.073100	3:58:10 PM	3.0400	3.0297	3.078
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	100	0.27	-	-	-	-	3.237
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	107	0.29	152.000000	3:03:07 PM	3.1500	3.1520	3.145
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	114	0.31	413.605000	3:01:53 PM	3.1750	3.1650	3.194
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	121	0.33	-	-	-	-	3.331
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	128	0.35	8.577000	2:36:34 PM	3.1550	3.1721	3.329
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	142	0.39	-	-	-	-	3.356
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	149	0.41	0.505000	10:40:36 AM	3.3000	3.3000	3.339
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	156	0.43	-	-	-	-	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	163	0.45	0.505000	10:46:45 AM	3.3500	3.3500	3.432
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	170	0.47	541.080000	3:50:28 PM	3.4250	3.4132	3.414
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	177	0.49	646.864000	3:50:30 PM	3.3650	3.3866	3.410
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	184	0.50	-	-	-	-	3.399
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	184	0.50	1296.803000	3:59:33 PM	3.4000	3.4085	3.407
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	185	0.51	191.100000	2:47:23 PM	3.5000	3.5318	3.529
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	198	0.54	1.000000	11:03:25 AM	3.4000	3.4000	3.432
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	212	0.58	-	-	-	-	3.674
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	212	0.58	0.500000	10:39:47 AM	3.4000	3.4000	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	233	0.64	3.285000	10:38:16 AM	3.4550	3.4550	3.574
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	247	0.68	-	-	-	-	3.614
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	261	0.72	-	-	-	-	3.652
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	275	0.75	-	-	-	-	3.694
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	289	0.79	-	-	-	-	3.721
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	303	0.83	30.750032	10:20:06 AM	3.8800	3.8898	3.918
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	324	0.89	794.845902	2:20:51 PM	3.7750	3.8095	3.834
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	331	0.91	110.831000	3:01:16 PM	3.7850	3.7991	3.818
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	338	0.93	293.245000	2:16:37 PM	3.8100	3.8101	3.835
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	343	0.94	30.000000	3:02:15 PM	3.8775	3.8775	3.931

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RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	345	0.95	33.170000	2:32:32 PM	3.8100	3.8100	3.846
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	352	0.96	204.651000	3:21:46 PM	3.8000	3.8172	3.836
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	359	0.98	186.678000	3:42:18 PM	3.8250	3.8554	3.883
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	380	1.04	3.300000	3:40:09 PM	3.9750	3.9750	3.886
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	397	1.09	500.546244	3:30:22 PM	3.9850	3.9701	3.976
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	436	1.19	-	-	-	-	3.971
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	482	1.32	837.880000	3:51:22 PM	4.0000	3.9366	3.930
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	611	1.67	-	-	-	-	3.936
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	646	1.77	-	-	-	-	3.955
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	702	1.92	4.830200	2:14:22 PM	4.1000	4.1000	3.983
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	709	1.94	2.500000	2:13:39 PM	4.1000	4.1000	4.019
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	756	2.07	-	-	-	-	4.010
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	868	2.38	306.486000	3:05:28 PM	4.0700	4.0697	4.065
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	897	2.46	-	-	-	-	4.058
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	939	2.57	-	-	-	-	4.074
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	973	2.66	-	-	-	-	4.086
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,021	2.80	3239.761000	3:58:30 PM	4.1100	4.1032	4.108
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,023	2.80	-	-	-	-	4.104
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,090	2.98	10350.790000	3:58:01 PM	4.1450	4.1448	4.152
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,099	3.01	-	-	-	-	4.130
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,115	3.05	11.000000	3:19:12 PM	4.1500	4.1500	4.161
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,159	3.17	4.500000	11:37:47 AM	4.2000	4.2000	4.183
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,197	3.28	-	-	-	-	4.153
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,275	3.49	16.000000	3:54:31 PM	4.2200	4.2390	4.164
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,344	3.68	-	-	-	-	4.185
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,485	4.07	4029.552000	3:56:01 PM	4.1650	4.1669	4.165
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,524	4.17	-	-	-	-	4.238
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,568	4.29	-	-	-	-	4.228
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,631	4.47	-	-	-	-	4.237
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,646	4.51	3.870000	2:02:38 PM	4.2500	4.2500	4.309
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,704	4.67	10.000000	11:53:00 AM	4.2215	4.2215	4.235
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,729	4.73	-	-	-	-	4.252
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,881	5.15	567.853000	3:30:20 PM	4.2050	4.2010	4.202
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,883	5.16	-	-	-	-	4.272
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,031	5.56	100.000000	-	-	-	4.303
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,072	5.67	-	-	-	-	4.292
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,112	5.78	-	-	-	-	4.296
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,163	5.92	-	-	-	-	4.301
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,189	5.99	1966.274000	3:56:09 PM	4.2950	4.2860	4.287
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,407	6.59	5.310000	2:03:12 PM	4.4200	4.4210	4.401
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,437	6.67	33.000000	11:30:57 AM	4.3250	4.3250	4.322
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,485	6.80	-	-	-	-	4.327

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RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,569	7.03	-	-	-	-	4.333
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,633	7.21	384.900000	11:27:19 AM	4.3750	4.3750	4.355
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,758	7.55	6.500000	11:47:36 AM	4.5500	4.5500	4.345
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,956	8.09	53.000000	2:59:36 PM	4.3950	4.3585	4.301
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,213	8.80	-	-	-	-	4.385
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,250	8.90	422.800000	3:11:49 PM	4.3850	4.3868	4.383
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,752	10.27	-	-	-	-	4.395
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,814	10.44	-	-	-	-	4.407
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,996	10.94	-	-	-	-	4.418
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,170	11.42	5.110875	2:52:36 PM	4.4500	4.4500	4.429
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,248	11.63	-	-	-	-	4.449
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,368	11.96	-	-	-	-	4.464
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,396	12.04	4.828000	3:35:29 PM	4.6500	4.7466	4.556
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,606	12.61	-	-	-	-	4.513
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,669	12.78	-	-	-	-	4.526
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,781	13.09	50.848000	2:00:32 PM	4.9000	4.6559	4.645
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,375	14.72	-	-	-	-	4.681
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,704	15.62	-	-	-	-	4.744
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,781	15.83	1.700000	9:53:18 AM	4.9500	4.9500	4.769
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,069	16.62	-	-	-	-	4.804
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,300	17.25	-	-	-	-	4.842
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,390	17.50	10.000000	2:03:19 PM	4.9300	4.9300	4.858
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,459	17.68	3.234000	11:47:35 AM	5.0000	5.0000	4.871
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,580	18.02	-	-	-	-	4.924
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,916	18.94	63.000000	2:56:47 PM	4.9000	4.9162	4.909
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,510	20.56	10.000000	11:59:06 AM	5.0100	5.0100	4.999