

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	8	0.02	402.332000	2:59:15 PM	3.2000	3.2100	3.210
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	21	0.06	111.050000	3:35:36 PM	3.0750	3.1015	3.109
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	25	0.07	-	-	-	-	3.489
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	28	0.08	300.675000	3:22:43 PM	3.2750	3.2245	3.209
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	35	0.10	0.500000	9:49:59 AM	3.1750	3.1750	3.139
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	42	0.12	-	-	-	-	3.151
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	49	0.13	-	-	-	-	3.163
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	56	0.15	-	-	-	-	3.142
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	62	0.17	1.000000	11:48:53 AM	3.5300	3.5300	3.495
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	63	0.17	32.880000	3:01:34 PM	3.1600	3.1725	3.169
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	77	0.21	1212.521000	3:49:46 PM	3.1750	3.1687	3.182
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	84	0.23	1.000000	11:49:26 AM	3.2100	3.2100	3.194
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	91	0.25	-	-	-	-	3.197
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	98	0.27	-	-	-	-	3.201
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	105	0.29	0.211000	10:15:56 AM	3.1750	3.1750	3.211
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	112	0.31	73.920000	3:30:51 PM	3.1800	3.1850	3.183
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	115	0.32	609.211000	3:48:04 PM	3.5150	3.5907	3.560
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	126	0.35	11.428000	3:13:47 PM	3.2000	3.2000	3.213
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	133	0.36	0.520000	3:19:26 PM	3.3000	3.3000	3.259
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	140	0.38	225.240000	11:02:42 AM	3.2000	3.3110	3.317
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	147	0.40	-	-	-	-	3.351
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	154	0.42	41.057000	3:29:23 PM	3.2600	3.2695	3.291
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	161	0.44	-	-	-	-	3.331
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	168	0.46	398.103000	3:58:49 PM	3.3350	3.3361	3.337
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	175	0.48	-	-	-	-	3.389
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	182	0.50	134.060000	3:27:07 PM	3.4000	3.4000	3.400
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	189	0.52	171.000000	3:21:12 PM	3.4250	3.4176	3.401
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	203	0.56	1.050000	10:41:50 AM	3.4100	3.4100	3.446
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	217	0.59	0.200000	2:38:37 PM	3.4250	3.4250	3.425
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	231	0.63	-	-	-	-	3.453
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	245	0.67	-	-	-	-	3.573
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	245	0.67	1.500000	2:17:41 PM	3.4000	3.4000	3.486
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	246	0.67	48.500000	11:37:57 AM	3.6250	3.6729	3.569
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	259	0.71	-	-	-	-	3.448
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	273	0.75	-	-	-	-	3.590

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RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	273	0.75	-	-	-	-	3.461
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	294	0.81	-	-	-	-	3.475
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	308	0.84	-	-	-	-	3.473
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	322	0.88	55.651000	2:17:49 PM	3.4250	3.4564	3.465
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	336	0.92	21.354000	2:51:56 PM	3.4500	3.4500	3.460
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	350	0.96	21.281000	3:21:14 PM	3.4500	3.4500	3.446
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	364	1.00	-	-	-	-	3.622
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	404	1.11	160.500000	3:10:51 PM	3.6500	3.6773	3.696
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	441	1.21	-	-	-	-	3.629
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	458	1.25	26.889000	3:46:34 PM	3.6700	3.6825	3.673
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	497	1.36	-	-	-	-	3.643
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	543	1.49	1.260000	2:51:20 PM	3.7500	3.7103	3.645
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	672	1.84	1.050000	10:31:51 AM	3.7300	3.7300	3.690
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	707	1.94	-	-	-	-	3.699
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	763	2.09	-	-	-	-	3.709
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	770	2.11	71.540000	3:40:10 PM	3.7500	3.7500	3.729
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	817	2.24	-	-	-	-	3.730
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	929	2.54	204.500000	3:19:27 PM	3.7250	3.7315	3.724
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	958	2.62	-	-	-	-	3.770
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,000	2.74	-	-	-	-	3.782
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,034	2.83	-	-	-	-	3.792
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,082	2.96	113.610000	3:04:54 PM	3.7775	3.7723	3.771
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,084	2.97	0.300000	11:08:29 AM	3.8500	3.8500	3.806
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,160	3.18	-	-	-	-	3.831
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,176	3.22	53.000000	3:03:26 PM	3.8000	3.8042	3.860
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,220	3.34	43.400000	3:45:56 PM	3.8600	3.8585	3.841
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,258	3.44	-	-	-	-	3.863
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,336	3.66	73.588000	3:06:25 PM	3.9000	3.9229	3.901
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,405	3.85	-	-	-	-	3.910
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,546	4.23	1988.720000	3:54:39 PM	3.8600	3.8663	3.862
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,585	4.34	43.862870	3:42:36 PM	3.9500	3.9012	3.974
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,629	4.46	-	-	-	-	3.989
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,692	4.63	-	-	-	-	4.011
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,707	4.67	61.000000	3:12:57 PM	4.1000	4.0881	4.083
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,765	4.83	80.000000	10:30:39 AM	3.9600	3.9600	3.957

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,790	4.90	-	-	-	-	4.046
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,942	5.32	93.300000	3:47:32 PM	4.0250	4.0526	4.059
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,944	5.32	-	-	-	-	4.100
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,092	5.73	409.200000	3:34:36 PM	4.3500	4.2502	4.271
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,133	5.84	-	-	-	-	4.166
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,173	5.95	-	-	-	-	4.180
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,224	6.09	-	-	-	-	4.197
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,250	6.16	3012.000000	3:59:09 PM	4.1750	4.1847	4.184
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,468	6.76	117.555000	2:29:32 PM	4.5500	4.3740	4.414
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,498	6.84	-	-	-	-	4.281
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,546	6.97	-	-	-	-	4.296
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,630	7.20	2.000000	2:49:37 PM	4.4750	4.4750	4.321
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,694	7.38	160.000000	3:20:13 PM	4.3700	4.3700	4.359
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,819	7.72	-	-	-	-	4.501
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,017	8.26	50.000000	9:52:25 AM	4.4300	4.4300	4.416
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,274	8.96	-	-	-	-	4.398
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,311	9.07	3927.750000	3:56:40 PM	4.4210	4.4318	4.429
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,813	10.44	-	-	-	-	4.510
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,875	10.61	-	-	-	-	4.517
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,057	11.11	-	-	-	-	4.538
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,231	11.58	480.000000	3:58:37 PM	4.5800	4.5730	4.569
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,309	11.80	-	-	-	-	4.575
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,429	12.13	-	-	-	-	4.597
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,457	12.20	-	-	-	-	4.604
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,667	12.78	0.500000	11:34:24 AM	4.9000	4.9000	4.656
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,730	12.95	-	-	-	-	4.672
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,842	13.26	-	-	-	-	4.971
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,436	14.88	-	-	-	-	4.857
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,765	15.78	-	-	-	-	4.950
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,842	16.00	-	-	-	-	4.975
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,130	16.78	-	-	-	-	5.057
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,361	17.42	-	-	-	-	5.110
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,451	17.66	-	-	-	-	5.128
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,520	17.85	16.200000	2:45:10 PM	5.1200	5.2778	5.074
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,641	18.18	1000.000000	11:13:32 AM	5.2475	5.2463	5.246

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RPG 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,977	19.10	571.000000	3:36:27 PM	5.1650	5.1583	5.161
RPG 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,571	20.73	100.000000	3:13:53 PM	5.2500	5.2500	5.250