

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 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	6	0.02	451.701000	3:10:42 PM	3.0900	3.0861	3.086
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	10	0.03	-	-	-	-	3.591
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	13	0.04	22.793000	3:27:52 PM	3.1000	3.0990	3.127
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	20	0.06	0.150000	2:16:01 PM	3.1150	3.1150	3.113
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	27	0.07	-	-	-	-	3.122
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	34	0.09	-	-	-	-	3.128
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	41	0.11	-	-	-	-	3.131
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	47	0.13	-	-	-	-	3.598
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	48	0.13	-	-	-	-	3.143
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	62	0.17	90.548000	3:30:19 PM	3.1000	3.1265	3.161
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	69	0.19	5.450000	2:17:09 PM	3.1500	3.1500	3.174
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	76	0.21	-	-	-	-	3.180
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	83	0.23	500.000000	3:50:59 PM	3.1850	3.1850	3.185
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	90	0.25	781.453000	3:47:40 PM	3.1750	3.1740	3.207
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	97	0.27	12.911000	2:19:04 PM	3.1250	3.1250	3.183
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	100	0.27	691.400000	3:59:19 PM	3.6500	3.6360	3.633
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	111	0.30	5.502000	2:17:08 PM	3.1750	3.1752	3.204
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	118	0.32	2.015000	10:45:43 AM	3.1900	3.1900	3.245
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	125	0.34	63.740000	3:23:41 PM	3.2000	3.1998	3.238
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	132	0.36	57.030000	11:41:14 AM	3.2500	3.2500	3.250
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	139	0.38	96.847000	3:42:29 PM	3.2700	3.2674	3.278
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	146	0.40	-	-	-	-	3.298
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	153	0.42	35.488000	3:49:00 PM	3.3250	3.3365	3.370
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	160	0.44	-	-	-	-	3.330
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	167	0.46	1.520000	3:32:37 PM	3.3350	3.3350	3.346
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	174	0.48	96.035000	3:18:26 PM	3.3500	3.3356	3.376
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	188	0.52	1.000000	11:45:05 AM	3.4400	3.4400	3.389
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	202	0.55	0.206000	9:40:02 AM	3.4500	3.4500	3.381
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	216	0.59	2.890000	3:22:14 PM	3.4000	3.3776	3.395
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	230	0.63	-	-	-	-	3.663
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	230	0.63	43.279000	2:34:49 PM	3.4500	3.4337	3.486
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	231	0.63	75.200000	10:32:24 AM	3.7000	3.6257	3.644
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	244	0.67	-	-	-	-	3.409
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	258	0.71	-	-	-	-	3.668
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	258	0.71	-	-	-	-	3.419
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	279	0.76	1.020000	11:52:12 AM	3.5200	3.5200	3.433
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	293	0.80	15.000000	11:41:21 AM	3.4250	3.4250	3.430
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	307	0.84	39.720000	3:31:44 PM	3.4250	3.4255	3.439
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	321	0.88	6.880000	2:41:01 PM	3.4400	3.4400	3.460
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	335	0.92	49.421000	3:40:17 PM	3.4500	3.4487	3.368
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	349	0.96	25.000000	11:12:36 AM	3.7500	3.7500	3.682
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	389	1.07	-	-	-	-	3.739

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RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	426	1.17	0.010000	2:59:28 PM	3.6900	3.6900	3.693
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	443	1.21	0.810000	2:59:25 PM	3.7100	3.7051	3.705
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	482	1.32	-	-	-	-	3.705
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	528	1.45	10.640000	3:40:25 PM	3.7300	3.7397	3.785
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	657	1.80	0.010000	2:59:31 PM	3.7200	3.7200	3.741
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	692	1.90	-	-	-	-	3.749
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	748	2.05	0.010000	2:59:30 PM	3.7500	3.7500	3.760
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	755	2.07	0.010000	2:59:27 PM	3.7800	3.7800	3.757
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	802	2.20	-	-	-	-	3.774
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	914	2.50	708.951000	3:16:37 PM	3.7500	3.7994	3.754
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	943	2.58	-	-	-	-	3.808
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	985	2.70	-	-	-	-	3.818
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,019	2.79	-	-	-	-	3.826
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,067	2.92	14.530000	3:55:35 PM	3.8000	3.8011	3.815
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,069	2.93	0.010000	2:59:32 PM	3.7500	3.7500	3.838
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,145	3.14	-	-	-	-	3.845
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,161	3.18	7.010000	3:30:06 PM	3.8500	3.8500	3.849
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,205	3.30	0.010000	2:59:26 PM	3.8500	3.8500	3.817
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,243	3.40	-	-	-	-	3.886
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,321	3.62	0.020000	2:41:44 PM	3.9000	3.9000	3.911
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,390	3.81	-	-	-	-	3.928
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,531	4.19	3611.410000	3:49:58 PM	3.8490	3.8514	3.862
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,570	4.30	0.010000	2:44:20 PM	3.9350	3.9350	3.983
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,614	4.42	-	-	-	-	3.996
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,677	4.59	-	-	-	-	4.016
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,692	4.63	0.448068	3:27:15 PM	4.0100	4.0073	4.001
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,750	4.79	-	-	-	-	4.188
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,775	4.86	-	-	-	-	4.047
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,927	5.28	60.090000	11:08:21 AM	4.0000	4.0000	3.996
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,929	5.28	-	-	-	-	4.094
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,077	5.69	-	-	-	-	4.220
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,118	5.80	-	-	-	-	4.152
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,158	5.91	-	-	-	-	4.164
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,209	6.05	-	-	-	-	4.179
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,235	6.12	911.300000	3:43:13 PM	4.1850	4.1827	4.179
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,453	6.72	4.000000	2:43:38 PM	4.2600	4.2750	4.298
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,483	6.80	0.200000	3:27:30 PM	4.2900	4.2900	4.253
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,531	6.93	-	-	-	-	4.266
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,615	7.16	-	-	-	-	4.287
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,679	7.34	-	-	-	-	4.327
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,804	7.68	-	-	-	-	4.359
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,002	8.22	377.260000	3:59:39 PM	4.3875	4.3824	4.389

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RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,259	8.92	-	-	-	-	4.399
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,296	9.02	1372.200000	3:58:10 PM	4.3800	4.3757	4.376
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,798	10.40	-	-	-	-	4.483
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,860	10.57	-	-	-	-	4.491
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,042	11.07	-	-	-	-	4.514
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,216	11.54	829.100000	3:57:48 PM	4.5400	4.5382	4.539
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,294	11.76	-	-	-	-	4.549
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,414	12.09	-	-	-	-	4.568
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,442	12.16	6.090000	11:39:57 AM	4.6250	4.6250	4.574
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,652	12.74	-	-	-	-	4.620
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,715	12.91	-	-	-	-	4.634
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,827	13.22	85.600000	11:23:59 AM	4.6850	4.6850	4.685
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,421	14.84	-	-	-	-	4.800
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,750	15.74	-	-	-	-	4.881
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,827	15.95	4.000000	3:50:43 PM	5.0300	5.0523	4.901
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,115	16.74	-	-	-	-	4.974
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,346	17.37	-	-	-	-	5.025
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,436	17.62	-	-	-	-	5.043
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,505	17.81	31.920000	3:27:15 PM	5.2000	5.1345	5.014
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,626	18.14	-	-	-	-	5.145
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,962	19.06	415.000000	3:55:57 PM	5.1000	5.0957	5.094
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,556	20.69	3.400000	2:59:48 PM	5.2000	5.2000	5.157