

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	5	0.01	292.000000	2:15:06 PM	3.1500	3.1500	3.102
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	9	0.03	100.000000	10:20:19 AM	3.6000	3.6000	3.738
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	12	0.03	22.000000	10:34:58 AM	3.1000	3.0955	3.127
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	19	0.05	-	-	-	-	3.111
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	26	0.07	-	-	-	-	3.120
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	33	0.09	1.028000	2:35:17 PM	3.1750	3.1750	3.124
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	40	0.11	-	-	-	-	3.126
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	46	0.13	-	-	-	-	3.326
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	47	0.13	292.106000	3:16:59 PM	3.1250	3.1148	3.175
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	61	0.17	171.083000	3:49:27 PM	3.1400	3.1183	3.120
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	68	0.19	1.005000	10:20:05 AM	3.1500	3.1500	3.163
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	75	0.21	10.700000	10:54:51 AM	3.2000	3.1857	3.167
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	82	0.23	506.800000	11:44:58 AM	3.1750	3.1623	3.173
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	89	0.24	738.777000	2:52:33 PM	3.1350	3.1360	3.142
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	96	0.26	48.778000	3:37:30 PM	3.1900	3.1409	3.183
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	99	0.27	1879.710000	3:56:46 PM	3.6075	3.6086	3.610
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	110	0.30	-	-	-	-	3.204
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	117	0.32	0.612000	2:17:12 PM	3.1900	3.1900	3.232
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	124	0.34	9.571000	3:09:04 PM	3.2000	3.2000	3.238
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	131	0.36	8.390000	9:50:23 AM	3.2500	3.2500	3.250
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	138	0.38	68.384000	3:36:18 PM	3.2500	3.2650	3.279
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	145	0.40	500.000000	10:10:38 AM	3.3000	3.3000	3.287
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	152	0.42	137.991000	3:15:26 PM	3.3300	3.3310	3.344
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	159	0.44	-	-	-	-	3.319
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	166	0.45	6.110000	2:44:03 PM	3.3350	3.3350	3.347
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	173	0.47	28.320000	2:47:44 PM	3.3500	3.3503	3.375
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	187	0.51	5.000000	2:32:26 PM	3.3500	3.3500	3.389
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	201	0.55	-	-	-	-	3.374
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	215	0.59	-	-	-	-	3.387
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	229	0.63	-	-	-	-	3.624
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	229	0.63	6.000000	11:31:09 AM	3.4000	3.4000	3.478
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	230	0.63	397.000000	2:56:21 PM	3.6500	3.6400	3.643
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	243	0.67	-	-	-	-	3.400
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	257	0.70	-	-	-	-	3.647
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	257	0.70	-	-	-	-	3.411

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RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	278	0.76	-	-	-	-	3.425
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	292	0.80	-	-	-	-	3.426
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	306	0.84	3.060000	2:06:02 PM	3.4250	3.4250	3.439
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	320	0.88	9.920000	3:17:20 PM	3.4500	3.4500	3.460
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	334	0.91	14.188000	3:02:01 PM	3.4500	3.4486	3.390
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	348	0.95	-	-	-	-	3.667
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	388	1.06	-	-	-	-	3.753
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	425	1.16	-	-	-	-	3.672
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	442	1.21	519.600000	-	-	-	3.723
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	481	1.32	-	-	-	-	3.692
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	527	1.44	204.276000	3:16:17 PM	3.7450	3.7004	3.707
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	656	1.80	1.650000	3:28:02 PM	3.7300	3.7406	3.736
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	691	1.89	-	-	-	-	3.744
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	747	2.05	280.000000	10:35:45 AM	3.8400	3.8400	3.831
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	754	2.06	1900.000000	-	-	-	3.754
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	801	2.19	-	-	-	-	3.742
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	913	2.50	50.000000	2:26:00 PM	3.7500	3.7500	3.757
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	942	2.58	228.500000	10:10:29 AM	3.9000	3.9000	3.807
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	984	2.69	45.500000	9:57:43 AM	3.9000	3.9000	3.818
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,018	2.79	-	-	-	-	3.807
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,066	2.92	0.200000	11:03:35 AM	3.8400	3.8400	3.871
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,068	2.92	-	-	-	-	3.840
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,144	3.13	-	-	-	-	3.829
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,160	3.18	-	-	-	-	3.866
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,204	3.30	-	-	-	-	3.817
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,242	3.40	-	-	-	-	3.873
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,320	3.61	6.030000	3:08:10 PM	3.9700	3.9700	3.914
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,389	3.80	-	-	-	-	3.917
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,530	4.19	7166.250000	3:59:18 PM	3.8750	3.8677	3.876
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,569	4.30	3.000000	10:50:32 AM	3.9250	3.9250	3.984
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,613	4.42	-	-	-	-	3.986
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,676	4.59	-	-	-	-	4.006
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,691	4.63	-	-	-	-	4.000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,749	4.79	86.806000	10:04:19 AM	4.0500	4.0500	4.075
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,774	4.86	-	-	-	-	4.036

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,926	5.27	4024.950000	2:11:19 PM	4.0150	4.0237	4.027
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,928	5.28	-	-	-	-	4.086
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,076	5.68	10.000000	3:17:58 PM	4.2100	4.2100	4.221
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,117	5.80	-	-	-	-	4.144
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,157	5.91	-	-	-	-	4.151
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,208	6.05	40.000000	3:19:01 PM	4.3100	4.3050	4.165
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,234	6.12	4114.000000	3:48:19 PM	4.1855	4.1781	4.178
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,452	6.71	100.000000	3:15:21 PM	4.2700	4.2650	4.269
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,482	6.80	-	-	-	-	4.238
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,530	6.93	-	-	-	-	4.250
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,614	7.16	5.100000	2:23:37 PM	4.3500	4.3010	4.271
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,678	7.33	-	-	-	-	4.309
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,803	7.67	-	-	-	-	4.341
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,001	8.22	580.000000	2:34:21 PM	4.3750	4.3764	4.372
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,258	8.92	-	-	-	-	4.388
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,295	9.02	2452.000000	3:38:55 PM	4.3750	4.3721	4.373
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,797	10.40	-	-	-	-	4.473
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,859	10.57	-	-	-	-	4.481
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,041	11.06	-	-	-	-	4.505
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,215	11.54	1293.600000	3:59:09 PM	4.5135	4.5252	4.524
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,293	11.75	-	-	-	-	4.541
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,413	12.08	-	-	-	-	4.560
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,441	12.16	-	-	-	-	4.566
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,651	12.73	-	-	-	-	4.612
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,714	12.91	-	-	-	-	4.626
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,826	13.21	-	-	-	-	4.686
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,420	14.84	0.500000	2:59:06 PM	4.8250	4.8250	4.789
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,749	15.74	-	-	-	-	4.862
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,826	15.95	8.000000	11:21:45 AM	4.9000	4.9000	4.880
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,114	16.74	-	-	-	-	4.939
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,345	17.37	1.000000	11:03:41 AM	5.0600	5.0600	4.986
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,435	17.62	-	-	-	-	5.004
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,504	17.81	1.340000	3:28:36 PM	5.2000	5.1668	4.979
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,625	18.14	-	-	-	-	5.103
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,961	19.06	2855.700000	3:20:02 PM	5.0325	5.0674	5.047

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RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD25401116	4.6250	9/9/2015	9/9/2040	7,555	20.68	50.000000	10:25:51 AM	5.1700	5.1700	5.174