

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 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	6	0.02	0.310000	2:47:55 PM	3.3500	3.3500	3.165
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	13	0.04	-	-	-	-	3.200
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	20	0.06	-	-	-	-	3.200
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	27	0.07	-	-	-	-	3.300
RPG B 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	33	0.09	18.000000	3:29:47 PM	3.5500	3.5113	3.556
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	34	0.09	8.048900	11:58:25 AM	3.1500	3.1756	3.214
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	48	0.13	2.000000	9:40:12 AM	3.1800	3.1800	3.141
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	55	0.15	-	-	-	-	3.235
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	62	0.17	2.060000	3:09:18 PM	3.4250	3.4032	3.288
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	69	0.19	56.100000	3:03:14 PM	3.2000	3.2223	3.234
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	76	0.21	25.735000	3:24:18 PM	3.3500	3.2998	3.309
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	83	0.23	252.537000	3:55:49 PM	3.3000	3.3301	3.256
RPG B 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	86	0.24	269.320000	3:29:03 PM	3.5500	3.5051	3.556
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	90	0.25	1894.136000	3:53:56 PM	3.3150	3.3544	3.345
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	97	0.27	9.924000	3:27:10 PM	3.2250	3.3036	3.319
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	104	0.29	-	-	-	-	3.308
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	111	0.30	-	-	-	-	3.270
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	118	0.32	-	-	-	-	3.257
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	125	0.34	46.233000	2:26:01 PM	3.2750	3.2869	3.338
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	132	0.36	15.000000	11:17:33 AM	3.3800	3.3800	3.300
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	139	0.38	29.183000	3:25:59 PM	3.4000	3.3771	3.365
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	146	0.40	-	-	-	-	3.395
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	153	0.42	56.085000	3:22:56 PM	3.3550	3.3563	3.388
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	160	0.44	11.500000	2:14:16 PM	3.3750	3.3750	3.333
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	174	0.48	18.673000	3:57:19 PM	3.3550	3.3971	3.404
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	181	0.50	430.543000	3:40:24 PM	3.5700	3.5525	3.545
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	188	0.52	-	-	-	-	3.455
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	202	0.55	-	-	-	-	3.474
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	216	0.59	-	-	-	-	3.806
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	216	0.59	-	-	-	-	3.515
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	217	0.59	25.000000	3:34:33 PM	3.7500	3.7500	3.746
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	230	0.63	1.000000	2:39:22 PM	3.4250	3.4250	3.509
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	244	0.67	-	-	-	-	3.827
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	244	0.67	-	-	-	-	3.527
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	265	0.73	0.910000	11:30:20 AM	3.5000	3.5560	3.555

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RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	279	0.76	-	-	-	-	3.581
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	293	0.80	6.000000	3:00:35 PM	3.5100	3.5050	3.600
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	307	0.84	-	-	-	-	3.714
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	321	0.88	13.480000	2:41:01 PM	3.6250	3.6250	3.657
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	335	0.92	-	-	-	-	3.952
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	356	0.98	17.151000	3:54:04 PM	3.7550	3.7562	3.732
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	363	0.99	872.666000	3:37:40 PM	3.8750	3.8761	3.870
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	375	1.03	-	-	-	-	3.992
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	412	1.13	5.000000	11:19:18 AM	4.1000	4.1000	3.929
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	429	1.18	520.360000	3:56:54 PM	4.0500	4.0260	4.030
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	468	1.28	-	-	-	-	3.957
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	514	1.41	25.080000	3:32:42 PM	3.9500	3.9387	3.940
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	643	1.76	-	-	-	-	4.045
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	678	1.86	-	-	-	-	4.063
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	734	2.01	2.000000	3:46:27 PM	4.1250	4.1250	4.032
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	741	2.03	246.550000	3:02:57 PM	4.1250	4.0880	4.122
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	788	2.16	-	-	-	-	4.111
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	900	2.46	1001.000000	3:58:34 PM	4.2000	4.1915	4.189
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	929	2.54	-	-	-	-	4.128
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	971	2.66	30.000000	3:13:34 PM	4.1700	4.1700	4.179
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,005	2.75	-	-	-	-	4.191
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,053	2.88	17.500000	2:58:20 PM	4.2000	4.1929	4.273
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,055	2.89	-	-	-	-	4.210
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,131	3.10	-	-	-	-	4.233
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,147	3.14	30.435000	2:29:09 PM	4.1750	4.1914	4.301
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,191	3.26	877.770000	3:19:51 PM	4.3000	4.3000	4.324
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,229	3.37	-	-	-	-	4.266
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,307	3.58	7.170000	3:48:14 PM	4.3750	4.2879	4.259
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,376	3.77	-	-	-	-	4.311
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,517	4.15	1539.170000	3:55:35 PM	4.3400	4.3312	4.333
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,556	4.26	-	-	-	-	4.322
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,600	4.38	-	-	-	-	4.376
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,663	4.55	-	-	-	-	4.393
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,678	4.59	-	-	-	-	4.360
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,736	4.75	-	-	-	-	4.247

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,761	4.82	-	-	-	-	4.420
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,913	5.24	70.000000	3:10:44 PM	4.4625	4.4618	4.462
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,915	5.24	-	-	-	-	4.459
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,063	5.65	103.785000	2:08:57 PM	4.5250	4.5258	4.538
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,104	5.76	-	-	-	-	4.505
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,144	5.87	-	-	-	-	4.515
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,195	6.01	-	-	-	-	4.527
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,221	6.08	1717.910000	3:42:45 PM	4.5750	4.5522	4.569
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,439	6.68	105.855000	2:09:08 PM	4.5250	4.5252	4.542
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,469	6.76	-	-	-	-	4.547
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,517	6.89	-	-	-	-	4.591
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,601	7.12	-	-	-	-	4.607
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,665	7.30	-	-	-	-	4.624
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,790	7.64	-	-	-	-	4.646
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,988	8.18	440.000000	3:01:53 PM	4.7200	4.7203	4.720
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,245	8.88	-	-	-	-	4.700
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,282	8.99	1535.356000	3:10:58 PM	4.7200	4.7124	4.719
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,784	10.36	360.300000	3:07:36 PM	4.7500	4.7639	4.762
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,846	10.53	-	-	-	-	4.760
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,028	11.03	-	-	-	-	4.774
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,202	11.50	246.200000	3:57:27 PM	4.7600	4.7677	4.769
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,280	11.72	-	-	-	-	4.803
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,400	12.05	-	-	-	-	4.817
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,428	12.12	-	-	-	-	4.822
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,638	12.70	-	-	-	-	4.857
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,701	12.87	-	-	-	-	4.868
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,813	13.18	-	-	-	-	4.950
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,407	14.80	-	-	-	-	5.000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,736	15.70	-	-	-	-	5.065
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,813	15.92	-	-	-	-	5.080
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,101	16.70	-	-	-	-	5.137
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,332	17.34	2.000000	3:21:03 PM	5.1250	5.1250	5.179
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,422	17.58	-	-	-	-	5.194
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,491	17.77	-	-	-	-	5.207
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,612	18.10	-	-	-	-	5.239

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RPG 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,948	19.02	575.000000	3:53:11 PM	5.2350	5.2332	5.235
RPG 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,542	20.65	2.000000	11:32:52 AM	5.2800	5.2800	5.285