

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 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	7	0.02	-	-	-	-	3.225
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	14	0.04	-	-	-	-	3.225
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	21	0.06	-	-	-	-	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	27	0.07	-	-	-	-	3.415
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	28	0.08	-	-	-	-	3.219
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	42	0.12	1.355600	10:01:31 AM	3.2100	3.2100	3.195
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	49	0.13	-	-	-	-	3.252
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	56	0.15	0.402000	10:30:16 AM	3.2000	3.2000	3.289
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	63	0.17	-	-	-	-	3.234
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	70	0.19	5.030000	10:24:58 AM	3.3500	3.3500	3.314
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	77	0.21	3048.553000	3:57:43 PM	3.2350	3.2770	3.284
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	80	0.22	437.896000	3:52:47 PM	3.4200	3.4854	3.557
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	84	0.23	67.202000	3:47:00 PM	3.2500	3.2746	3.283
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	91	0.25	1651.252000	3:56:16 PM	3.2000	3.3144	3.313
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	98	0.27	1.100000	2:17:39 PM	3.5000	3.4818	3.332
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	105	0.29	1300.842000	3:50:25 PM	3.3650	3.3300	3.330
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	112	0.31	2.711000	11:43:27 AM	3.3000	3.2869	3.257
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	119	0.33	362.944300	3:45:21 PM	3.3050	3.3027	3.314
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	126	0.35	23.719000	3:32:58 PM	3.2500	3.2595	3.300
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	133	0.36	1675.508000	3:42:55 PM	3.4000	3.4195	3.397
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	140	0.38	670.608000	3:50:57 PM	3.4650	3.4574	3.467
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	147	0.40	30.500000	3:55:31 PM	3.4350	3.4344	3.503
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	154	0.42	745.380000	3:51:29 PM	3.4650	3.4550	3.457
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	168	0.46	525.613000	3:43:00 PM	3.7000	3.6879	3.721
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	175	0.48	1877.763000	3:52:42 PM	3.5750	3.5888	3.595
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	182	0.50	604.317000	3:35:35 PM	3.6000	3.6112	3.622
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	196	0.54	10.589000	3:43:31 PM	3.7400	3.7176	3.595
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	210	0.58	-	-	-	-	3.775
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	210	0.58	3.300000	2:43:12 PM	3.5500	3.5500	3.627
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	211	0.58	325.063700	3:50:51 PM	3.8225	3.7067	3.725
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	224	0.61	-	-	-	-	3.632
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	238	0.65	-	-	-	-	3.800
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	238	0.65	0.400000	10:27:17 AM	3.7500	3.7500	3.651
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	259	0.71	1.020000	11:42:33 AM	3.5300	3.5300	3.680
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	273	0.75	-	-	-	-	3.699
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	287	0.79	18.000000	11:45:14 AM	3.5500	3.5500	3.710
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	301	0.82	3.068000	3:45:28 PM	3.6000	3.6000	3.775
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	315	0.86	1.370000	2:36:29 PM	3.6250	3.6250	3.745
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	329	0.90	114.423000	11:49:07 AM	3.9000	3.9141	3.900
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	350	0.96	450.147000	3:56:31 PM	3.8350	3.8333	3.834
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	357	0.98	115.216000	3:47:56 PM	3.8300	3.8327	3.845
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	364	1.00	255.614000	3:22:55 PM	3.8750	3.8633	3.853

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RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	369	1.01	1.500000	10:49:55 AM	4.0600	4.0600	3.998
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	406	1.11	-	-	-	-	3.929
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	423	1.16	336.041000	11:45:45 AM	4.0000	4.0181	4.021
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	462	1.27	-	-	-	-	3.964
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	508	1.39	88.100000	3:24:09 PM	4.0750	4.0734	4.073
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	637	1.74	1.278000	10:07:08 AM	4.1300	4.1300	4.074
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	672	1.84	-	-	-	-	4.096
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	728	1.99	-	-	-	-	4.046
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	735	2.01	-	-	-	-	4.168
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	782	2.14	-	-	-	-	4.158
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	894	2.45	250.000000	3:21:03 PM	4.2000	4.1980	4.199
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	923	2.53	-	-	-	-	4.206
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	965	2.64	-	-	-	-	4.246
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	999	2.74	-	-	-	-	4.262
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,047	2.87	208.050000	3:49:50 PM	4.1750	4.2845	4.305
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,049	2.87	-	-	-	-	4.286
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,125	3.08	-	-	-	-	4.317
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,141	3.12	2.000000	11:24:34 AM	4.4250	4.4250	4.375
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,185	3.24	1.500000	9:50:21 AM	4.3900	4.3900	4.406
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,223	3.35	-	-	-	-	4.356
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,301	3.56	12.940000	3:43:19 PM	4.4000	4.3575	4.367
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,370	3.75	-	-	-	-	4.410
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,511	4.14	3559.694000	3:59:38 PM	4.3925	4.3835	4.392
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,550	4.24	-	-	-	-	4.448
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,594	4.36	-	-	-	-	4.484
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,657	4.54	-	-	-	-	4.502
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,672	4.58	4.977690	2:07:39 PM	4.4000	4.4960	4.464
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,730	4.74	2.000000	2:54:57 PM	4.4100	4.4100	4.433
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,755	4.81	-	-	-	-	4.532
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,907	5.22	3840.080000	3:40:36 PM	4.6125	4.6231	4.616
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,909	5.23	-	-	-	-	4.572
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,057	5.63	-	-	-	-	4.603
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,098	5.74	-	-	-	-	4.615
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,138	5.85	-	-	-	-	4.624
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,189	5.99	-	-	-	-	4.636
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,215	6.06	6125.000000	3:56:27 PM	4.6900	4.6864	4.686
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,433	6.66	19.660000	3:11:03 PM	4.7100	4.6947	4.570
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,463	6.74	29.680000	11:38:56 AM	4.7250	4.7250	4.661
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,511	6.88	-	-	-	-	4.688
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,595	7.11	-	-	-	-	4.699
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,659	7.28	-	-	-	-	4.709
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,784	7.62	-	-	-	-	4.722

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RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,982	8.16	1317.710000	3:15:38 PM	4.8000	4.7962	4.795
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,239	8.87	-	-	-	-	4.745
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,276	8.97	3443.470000	3:59:32 PM	4.7295	4.7486	4.729
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,778	10.34	-	-	-	-	4.756
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,840	10.51	-	-	-	-	4.759
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,022	11.01	-	-	-	-	4.765
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,196	11.49	317.100000	3:58:04 PM	4.7495	4.7524	4.724
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,274	11.70	-	-	-	-	4.798
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,394	12.03	-	-	-	-	4.814
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,422	12.11	-	-	-	-	4.820
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,632	12.68	-	-	-	-	4.865
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,695	12.85	-	-	-	-	4.878
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,807	13.16	-	-	-	-	4.942
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,401	14.79	-	-	-	-	5.059
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,730	15.69	-	-	-	-	5.139
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,807	15.90	23.000000	2:56:03 PM	5.1975	5.1827	5.199
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,095	16.69	-	-	-	-	5.207
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,326	17.32	-	-	-	-	5.237
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,416	17.57	-	-	-	-	5.246
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,485	17.76	0.500000	11:39:59 AM	5.2700	5.2700	5.255
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,606	18.09	122.800000	2:01:16 PM	5.2700	5.3308	5.270
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,942	19.01	400.000000	3:57:43 PM	5.2500	5.2500	5.250
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,536	20.63	50.000000	9:56:40 AM	5.3000	5.3000	5.298