

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	5	0.01	-	-	-	-	3.225
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	12	0.03	-	-	-	-	3.225
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	19	0.05	-	-	-	-	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	25	0.07	-	-	-	-	2.639
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	26	0.07	0.250000	3:56:14 PM	3.2250	3.2250	3.224
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	40	0.11	2.000000	9:40:39 AM	3.2000	3.2000	3.199
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	47	0.13	-	-	-	-	3.247
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	54	0.15	7.741000	3:44:39 PM	3.1000	3.1349	3.289
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	61	0.17	0.310000	3:07:41 PM	3.2000	3.2000	3.234
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	68	0.19	-	-	-	-	3.314
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	75	0.21	8.102000	3:29:27 PM	3.2500	3.2160	3.252
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	78	0.21	55.370000	3:56:57 PM	3.4500	3.4499	3.545
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	82	0.23	-	-	-	-	3.284
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	89	0.24	61.125000	3:47:26 PM	3.2000	3.1972	3.314
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	96	0.26	4.584000	2:38:35 PM	3.2500	3.2500	3.317
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	103	0.28	-	-	-	-	3.330
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	110	0.30	-	-	-	-	3.257
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	117	0.32	302.433000	2:55:56 PM	3.2250	3.2253	3.241
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	124	0.34	302.000000	3:49:35 PM	3.4000	3.3998	3.400
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	131	0.36	1484.039000	3:34:07 PM	3.3750	3.3677	3.376
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	138	0.38	1.420000	2:46:08 PM	3.3750	3.3729	3.467
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	145	0.40	176.417000	3:01:38 PM	3.3600	3.3662	3.374
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	152	0.42	30.000000	10:56:44 AM	3.4250	3.4250	3.457
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	166	0.45	893.979000	3:21:54 PM	3.4750	3.4962	3.515
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	173	0.47	756.617000	3:46:22 PM	3.5100	3.5038	3.521
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	180	0.49	64.100000	3:01:08 PM	3.5250	3.5260	3.592
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	194	0.53	0.400000	10:17:56 AM	3.6000	3.6000	3.541
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	208	0.57	-	-	-	-	3.689
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	208	0.57	-	-	-	-	3.580
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	209	0.57	1438.655000	3:41:29 PM	3.7250	3.7251	3.724
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	222	0.61	-	-	-	-	3.597
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	236	0.65	-	-	-	-	3.724
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	236	0.65	-	-	-	-	3.625
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	257	0.70	-	-	-	-	3.667
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	271	0.74	-	-	-	-	3.695
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	285	0.78	-	-	-	-	3.712
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	299	0.82	-	-	-	-	3.771
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	313	0.86	-	-	-	-	3.753
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	327	0.90	4.000000	10:40:17 AM	3.8500	3.8500	3.876
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	348	0.95	523.769000	3:24:08 PM	3.8350	3.8350	3.834
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	355	0.97	135.741000	3:45:33 PM	3.8350	3.8365	3.841
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	362	0.99	93.200000	3:33:58 PM	3.8750	3.8741	3.875

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RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	367	1.01	-	-	-	-	3.997
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	404	1.11	1.970000	11:10:15 AM	3.9500	3.9013	3.895
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	421	1.15	105.640000	3:45:51 PM	4.0000	4.0230	4.027
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	460	1.26	-	-	-	-	3.920
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	506	1.39	101.100000	3:09:20 PM	3.9250	3.9264	3.949
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	635	1.74	-	-	-	-	4.038
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	670	1.83	-	-	-	-	4.062
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	726	1.99	15.000000	3:19:56 PM	4.2500	4.2500	4.034
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	733	2.01	97.000000	3:15:35 PM	4.2000	4.1716	4.146
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	780	2.14	-	-	-	-	4.124
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	892	2.44	545.000000	3:18:22 PM	4.2500	4.1670	4.170
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	921	2.52	-	-	-	-	4.168
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	963	2.64	-	-	-	-	4.201
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	997	2.73	-	-	-	-	4.216
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,045	2.86	904.423000	3:34:17 PM	4.2200	4.2042	4.207
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,047	2.87	1.000000	2:51:20 PM	4.2850	4.2850	4.237
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,123	3.08	-	-	-	-	4.264
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,139	3.12	1.000000	10:56:03 AM	4.3000	4.3000	4.384
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,183	3.24	41.710000	3:32:36 PM	4.2400	4.3237	4.352
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,221	3.34	-	-	-	-	4.295
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,299	3.56	18.060000	3:57:37 PM	4.2500	4.3109	4.304
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,368	3.75	-	-	-	-	4.339
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,509	4.13	4878.300000	3:58:47 PM	4.3000	4.2836	4.305
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,548	4.24	-	-	-	-	4.368
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,592	4.36	-	-	-	-	4.397
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,655	4.53	-	-	-	-	4.412
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,670	4.57	99.470000	3:29:23 PM	4.2050	4.3217	4.380
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,728	4.73	138.500000	3:44:28 PM	4.2000	4.2449	4.355
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,753	4.80	-	-	-	-	4.434
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,905	5.22	1128.000000	3:41:19 PM	4.4750	4.4460	4.473
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,907	5.22	-	-	-	-	4.466
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,055	5.63	428.408000	3:16:17 PM	4.5000	4.5029	4.509
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,096	5.74	-	-	-	-	4.501
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,136	5.85	-	-	-	-	4.508
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,187	5.99	-	-	-	-	4.517
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,213	6.06	10436.000000	3:56:54 PM	4.4900	4.4740	4.486
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,431	6.66	83.500000	3:04:12 PM	4.5850	4.5596	4.550
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,461	6.74	80.000000	11:04:30 AM	4.5500	4.5500	4.550
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,509	6.87	-	-	-	-	4.557
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,593	7.10	4.055000	3:41:12 PM	4.5900	4.5903	4.566
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,657	7.27	16.000000	3:17:27 PM	4.6000	4.6000	4.730
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,782	7.62	-	-	-	-	4.581

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RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,980	8.16	683.500000	3:58:15 PM	4.5800	4.5822	4.581
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,237	8.86	-	-	-	-	4.593
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,274	8.96	1896.270000	3:45:54 PM	4.5200	4.5158	4.521
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,776	10.34	12.700000	10:45:25 AM	4.6350	4.6350	4.600
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,838	10.51	-	-	-	-	4.602
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,020	11.01	-	-	-	-	4.605
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,194	11.48	858.500000	3:47:07 PM	4.5595	4.5588	4.559
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,272	11.70	-	-	-	-	4.636
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,392	12.03	3.000000	11:00:20 AM	4.7000	4.7000	4.652
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,420	12.10	-	-	-	-	4.660
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,630	12.68	-	-	-	-	4.714
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,693	12.85	-	-	-	-	4.731
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,805	13.16	11.000000	3:16:33 PM	4.8500	4.8091	4.793
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,399	14.78	-	-	-	-	4.931
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,728	15.68	-	-	-	-	5.009
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,805	15.89	1.000000	3:30:57 PM	5.2000	5.2000	5.061
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,093	16.68	20.000000	3:01:24 PM	5.0200	5.0200	5.080
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,324	17.31	-	-	-	-	5.116
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,414	17.56	8.000000	10:35:43 AM	5.0000	5.0000	5.127
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,483	17.75	54.745000	2:41:58 PM	5.1400	5.1075	5.119
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,604	18.08	-	-	-	-	5.218
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,940	19.00	645.000000	3:48:28 PM	5.0750	5.0728	5.072
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,534	20.63	448.760000	3:34:17 PM	5.1850	5.1215	5.300