

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 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	7	0.02	-	-	-	-	3.206
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	14	0.04	-	-	-	-	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	20	0.06	-	-	-	-	3.129
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	21	0.06	0.500000	2:27:38 PM	3.0500	3.0500	3.224
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	35	0.10	1.321000	3:48:23 PM	3.0750	3.0769	3.191
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	42	0.12	-	-	-	-	3.226
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	49	0.13	-	-	-	-	3.289
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	56	0.15	-	-	-	-	3.234
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	63	0.17	-	-	-	-	3.314
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	70	0.19	5.500000	2:55:02 PM	3.2000	3.2045	3.252
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	73	0.20	1871.293000	3:51:50 PM	3.3700	3.3798	3.374
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	77	0.21	0.181000	2:03:02 PM	3.2500	3.2500	3.287
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	84	0.23	4.594000	3:02:18 PM	3.2350	3.2461	3.325
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	91	0.25	1263.446820	3:54:52 PM	3.2000	3.2253	3.244
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	98	0.27	3.190000	11:46:12 AM	3.2500	3.2500	3.330
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	105	0.29	1.260000	3:23:54 PM	3.3000	3.3000	3.389
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	112	0.31	218.760000	3:24:33 PM	3.3000	3.2696	3.251
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	119	0.33	343.888000	2:13:26 PM	3.2500	3.4080	3.408
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	126	0.35	843.073000	3:37:29 PM	3.2500	3.2964	3.361
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	133	0.36	337.000000	3:36:17 PM	3.3000	3.3446	3.356
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	140	0.38	16.607000	2:45:47 PM	3.3350	3.3367	3.379
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	147	0.40	817.487000	2:33:05 PM	3.3500	3.3191	3.380
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	161	0.44	44.623000	3:58:08 PM	3.3800	3.3928	3.516
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	168	0.46	11.918000	2:24:46 PM	3.4000	3.4000	3.521
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	175	0.48	1.212000	11:14:13 AM	3.5500	3.5500	3.595
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	182	0.50	1739.972000	3:58:46 PM	3.5500	3.5423	3.539
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	189	0.52	0.124000	11:16:32 AM	3.5750	3.5750	3.548
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	203	0.56	-	-	-	-	3.752
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	203	0.56	0.919000	11:16:21 AM	3.5750	3.5750	3.577
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	204	0.56	1169.730200	3:58:52 PM	3.7250	3.6948	3.698
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	217	0.59	-	-	-	-	3.594
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	231	0.63	-	-	-	-	3.781
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	231	0.63	1.124000	3:20:10 PM	3.5750	3.5756	3.618
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	252	0.69	-	-	-	-	3.653
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	266	0.73	-	-	-	-	3.677
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	280	0.77	13.573000	11:19:14 AM	3.5750	3.5750	3.698
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	294	0.81	-	-	-	-	3.751
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	308	0.84	5.538000	11:20:19 AM	3.5800	3.6206	3.756
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	322	0.88	-	-	-	-	3.839
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	343	0.94	32.360000	3:13:37 PM	3.8350	3.8350	3.834
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	350	0.96	0.500000	2:26:53 PM	3.8500	3.8500	3.842
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	357	0.98	-	-	-	-	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	362	0.99	3.500000	3:31:07 PM	4.0250	4.0250	4.028
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	364	1.00	2100.967000	3:49:09 PM	3.9000	3.9128	3.915
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	399	1.09	0.600000	3:44:46 PM	4.0000	4.0000	3.865
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	416	1.14	101.000000	11:57:25 AM	4.0500	4.0594	4.026
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	455	1.25	-	-	-	-	3.955
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	501	1.37	529.620000	3:47:30 PM	4.1000	4.0900	4.063
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	630	1.73	2.500000	3:27:32 PM	4.1500	4.1500	4.068
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	665	1.82	-	-	-	-	4.091
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	721	1.97	-	-	-	-	4.085
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	728	1.99	10.500000	2:00:52 PM	4.3500	4.3419	4.115
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	775	2.12	-	-	-	-	4.153
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	887	2.43	750.000000	2:26:35 PM	4.2000	4.2000	4.196
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	916	2.51	-	-	-	-	4.208
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	958	2.62	-	-	-	-	4.237
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	992	2.72	-	-	-	-	4.253
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,040	2.85	1770.210000	3:59:04 PM	4.3200	4.3220	4.319
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,042	2.85	-	-	-	-	4.276
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,118	3.06	-	-	-	-	4.307
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,134	3.11	-	-	-	-	4.364
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,178	3.23	100.000000	11:28:12 AM	4.3000	4.3000	4.303
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,216	3.33	-	-	-	-	4.337
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,294	3.54	24.800000	3:29:04 PM	4.4100	4.4134	4.352
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,363	3.73	-	-	-	-	4.381
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,504	4.12	3882.912000	3:59:32 PM	4.4250	4.4351	4.431
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,543	4.23	75.000000	3:49:52 PM	4.4500	4.4500	4.450
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,587	4.35	-	-	-	-	4.436
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,650	4.52	-	-	-	-	4.448
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,665	4.56	34.370608	3:44:38 PM	4.5250	4.4888	4.430
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,723	4.72	1.000000	11:46:55 AM	4.5000	4.5000	4.390
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,748	4.79	-	-	-	-	4.468
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,900	5.20	-	-	-	-	4.453
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,902	5.21	-	-	-	-	4.493
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,050	5.61	0.750000	2:00:45 PM	4.5500	4.5500	4.502
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,091	5.73	-	-	-	-	4.517
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,131	5.83	-	-	-	-	4.523
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,182	5.97	-	-	-	-	4.529
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,208	6.05	3109.950000	3:50:45 PM	4.5500	4.5480	4.550
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,426	6.64	5.500000	2:46:13 PM	4.5500	4.5318	4.573
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,456	6.72	6.000000	11:14:25 AM	4.8000	4.6750	4.546
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,504	6.86	-	-	-	-	4.557
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,588	7.09	-	-	-	-	4.563
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,652	7.26	-	-	-	-	4.688

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RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,777	7.60	-	-	-	-	4.575
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,975	8.15	462.780000	2:57:25 PM	4.5900	4.5861	4.586
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,232	8.85	40.000000	3:26:49 PM	4.6750	4.6750	4.590
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,269	8.95	658.000000	3:19:32 PM	4.5400	4.5442	4.535
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,771	10.32	-	-	-	-	4.608
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,833	10.49	-	-	-	-	4.611
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,015	10.99	-	-	-	-	4.619
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,189	11.47	1068.524000	3:28:10 PM	4.6000	4.5662	4.579
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,267	11.68	-	-	-	-	4.654
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,387	12.01	-	-	-	-	4.670
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,415	12.09	0.250000	2:07:11 PM	4.6750	4.6750	4.677
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,625	12.66	-	-	-	-	4.728
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,688	12.84	-	-	-	-	4.743
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,800	13.14	21.259000	11:16:25 AM	4.8300	4.8321	4.791
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,394	14.77	-	-	-	-	4.931
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,723	15.67	-	-	-	-	5.004
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,800	15.88	17.700000	3:53:18 PM	5.0000	5.0458	5.042
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,088	16.67	-	-	-	-	5.069
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,319	17.30	-	-	-	-	5.099
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,409	17.55	-	-	-	-	5.108
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,478	17.74	57.345000	2:49:42 PM	5.1000	5.1000	5.100
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,599	18.07	1.000000	11:43:16 AM	5.0600	5.0600	5.165
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,935	18.99	384.000000	3:45:47 PM	5.0850	5.0850	5.071
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,529	20.61	61.110000	3:31:34 PM	5.1000	5.1506	5.143