

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	5	0.01	0.260000	2:12:18 PM	3.3000	3.3000	3.200
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	12	0.03	1.100000	9:23:35 AM	3.0000	3.0000	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	18	0.05	151.000000	3:12:06 PM	3.2500	3.2500	3.250
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	19	0.05	70.000000	11:27:48 AM	3.0000	3.0000	3.083
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	33	0.09	-	-	-	-	3.186
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	40	0.11	-	-	-	-	3.216
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	47	0.13	46.000000	11:00:40 AM	3.1200	3.1200	3.291
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	54	0.15	105.000000	2:26:50 PM	3.0500	3.1929	3.214
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	61	0.17	-	-	-	-	3.314
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	68	0.19	4.502000	3:07:57 PM	3.2000	3.1778	3.252
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	71	0.19	229.691000	3:57:22 PM	3.1500	3.2663	3.322
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	75	0.21	-	-	-	-	3.288
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	82	0.23	1.000000	10:58:37 AM	3.1500	3.1500	3.330
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	89	0.24	71.320000	2:55:56 PM	3.1500	3.1268	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	96	0.26	1.000000	3:57:35 PM	3.2000	3.1500	3.330
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	103	0.28	1.020000	11:56:45 AM	3.2250	3.2250	3.389
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	110	0.30	7.076000	3:07:36 PM	3.2000	3.2072	3.251
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	117	0.32	79.842830	3:37:24 PM	3.2000	3.2116	3.379
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	124	0.34	11.000000	3:18:44 PM	3.2650	3.2650	3.363
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	131	0.36	133.055000	3:44:40 PM	3.3000	3.3024	3.348
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	138	0.38	-	-	-	-	3.381
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	145	0.40	6.000000	2:48:37 PM	3.3000	3.3000	3.380
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	159	0.44	906.511000	3:56:54 PM	3.3750	3.3792	3.388
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	166	0.45	185.850000	11:46:48 AM	3.3750	3.3931	3.388
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	173	0.47	250.000000	3:46:32 PM	3.5000	3.5100	3.521
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	180	0.49	341.031000	3:27:52 PM	3.3500	3.4684	3.516
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	187	0.51	2.000000	11:01:10 AM	3.5000	3.5088	3.486
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	201	0.55	-	-	-	-	3.664
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	201	0.55	134.898000	3:52:23 PM	3.5350	3.5285	3.535
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	202	0.55	975.147400	3:31:56 PM	3.6300	3.6251	3.642
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	215	0.59	-	-	-	-	3.558
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	229	0.63	-	-	-	-	3.700
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	229	0.63	45.000000	3:11:48 PM	3.5750	3.5750	3.594
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	250	0.68	-	-	-	-	3.648
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	264	0.72	-	-	-	-	3.685
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	278	0.76	1.000000	3:14:19 PM	3.5500	3.5500	3.714
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	292	0.80	0.225000	10:06:00 AM	3.1750	3.1750	3.759
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	306	0.84	-	-	-	-	3.766
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	320	0.88	116.069000	3:57:12 PM	3.7965	3.8168	3.797
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	341	0.93	156.651000	3:16:01 PM	3.8350	3.8441	3.836
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	348	0.95	335.210000	3:47:06 PM	3.8550	3.8550	3.849
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	355	0.97	0.300000	3:10:19 PM	3.9000	3.9000	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	360	0.99	9.000000	3:59:43 PM	4.1300	4.1300	3.980
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	362	0.99	899.354000	3:58:13 PM	3.9000	3.9019	3.907
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	397	1.09	11.700000	3:36:16 PM	3.9500	3.9500	3.810
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	414	1.13	-	-	-	-	3.945
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	453	1.24	-	-	-	-	3.891
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	499	1.37	114.000000	3:20:52 PM	4.1000	3.9611	3.942
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	628	1.72	-	-	-	-	3.989
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	663	1.82	-	-	-	-	4.014
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	719	1.97	-	-	-	-	4.019
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	726	1.99	1.000000	11:05:17 AM	4.1600	4.1600	4.130
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	773	2.12	-	-	-	-	4.082
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	885	2.42	110.493000	3:42:35 PM	4.1750	4.1339	4.182
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	914	2.50	-	-	-	-	4.139
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	956	2.62	-	-	-	-	4.167
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	990	2.71	-	-	-	-	4.183
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,038	2.84	2779.150000	3:36:56 PM	4.2400	4.2209	4.230
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,040	2.85	-	-	-	-	4.206
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,116	3.06	-	-	-	-	4.236
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,132	3.10	13.000000	3:34:41 PM	4.3000	4.3000	4.315
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,176	3.22	2.500000	3:39:30 PM	4.2000	4.2000	4.314
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,214	3.32	-	-	-	-	4.263
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,292	3.54	15.000000	3:52:26 PM	4.3500	4.3788	4.276
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,361	3.73	-	-	-	-	4.302
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,502	4.11	2949.100000	3:57:58 PM	4.2750	4.2545	4.277
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,541	4.22	-	-	-	-	4.430
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,585	4.34	-	-	-	-	4.346
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,648	4.51	-	-	-	-	4.356
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,663	4.55	2.000000	3:58:22 PM	4.3800	4.3800	4.340
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,721	4.71	-	-	-	-	4.280
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,746	4.78	-	-	-	-	4.370
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,898	5.20	2450.000000	3:15:26 PM	4.3800	4.3569	4.378
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,900	5.20	-	-	-	-	4.388
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,048	5.61	185.000000	11:43:52 AM	4.4000	4.4000	4.429
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,089	5.72	-	-	-	-	4.403
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,129	5.83	-	-	-	-	4.406
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,180	5.97	-	-	-	-	4.410
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,206	6.04	8163.348000	3:57:48 PM	4.3750	4.3619	4.381
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,424	6.64	41.910000	2:23:20 PM	4.4500	4.4000	4.440
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,454	6.72	28.000000	3:24:15 PM	4.4800	4.4382	4.417
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,502	6.85	-	-	-	-	4.425
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,586	7.08	16.800000	11:37:28 AM	4.4000	4.4000	4.428
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,650	7.26	36.900000	11:36:40 AM	4.4000	4.4016	4.530

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RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,775	7.60	-	-	-	-	4.436
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,973	8.14	967.000000	2:46:51 PM	4.4100	4.3883	4.407
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,230	8.84	-	-	-	-	4.445
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,267	8.95	3359.310740	3:56:13 PM	4.4075	4.4108	4.410
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,769	10.32	10.000000	-	-	-	4.462
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,831	10.49	-	-	-	-	4.465
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,013	10.99	-	-	-	-	4.475
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,187	11.46	720.980000	3:52:36 PM	4.4150	4.4197	4.419
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,265	11.68	-	-	-	-	4.512
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,385	12.01	11.700000	3:30:42 PM	4.5000	4.5000	4.530
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,413	12.08	47.250000	10:14:59 AM	4.6750	4.6750	4.537
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,623	12.66	-	-	-	-	4.585
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,686	12.83	-	-	-	-	4.600
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,798	13.14	142.500000	3:32:14 PM	4.8500	4.6028	4.619
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,392	14.76	-	-	-	-	4.788
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,721	15.66	-	-	-	-	4.866
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,798	15.87	15.000000	-	-	-	4.949
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,086	16.66	-	-	-	-	4.928
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,317	17.30	-	-	-	-	4.954
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,407	17.54	-	-	-	-	4.961
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,476	17.73	419.640000	3:45:28 PM	4.9000	4.9093	4.937
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,597	18.06	-	-	-	-	5.008
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,933	18.98	2416.700000	3:55:14 PM	4.9000	4.8929	4.896
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,527	20.61	56.130000	2:02:35 PM	4.9500	4.9500	5.150