

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 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	6	0.02	17.186000	11:26:14 AM	3.2000	3.1855	3.237
RPG B 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	12	0.03	23.750000	2:04:13 PM	3.6500	3.6641	2.470
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	13	0.04	48.742600	11:28:34 AM	3.2000	3.0654	3.108
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	27	0.07	19.000000	11:25:29 AM	3.0700	3.0700	3.113
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	34	0.09	-	-	-	-	3.131
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	41	0.11	7.330000	2:04:22 PM	3.1250	3.1250	3.293
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	48	0.13	10.200000	2:04:27 PM	3.1250	3.1216	3.214
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	55	0.15	-	-	-	-	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	62	0.17	162.992500	3:17:53 PM	3.0850	3.0942	3.112
RPG B 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	65	0.18	1865.003000	3:59:01 PM	3.4700	3.4619	3.503
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	69	0.19	22.480000	10:28:27 AM	3.2000	3.2000	3.290
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	76	0.21	288.969000	3:40:47 PM	3.1000	3.1063	3.109
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	83	0.23	78.330000	3:13:34 PM	3.1250	3.1303	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	90	0.25	1730.332000	3:58:52 PM	3.1255	3.1394	3.151
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	97	0.27	2.060000	2:04:12 PM	3.1350	3.1350	3.389
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	104	0.29	-	-	-	-	3.251
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	111	0.30	-	-	-	-	3.381
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	118	0.32	186.967000	3:46:24 PM	3.2600	3.2597	3.262
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	125	0.34	17.594000	2:46:54 PM	3.2500	3.2785	3.348
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	132	0.36	125.360000	2:28:28 PM	3.2900	3.3203	3.328
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	139	0.38	156.490000	3:36:49 PM	3.3000	3.3256	3.332
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	153	0.42	222.447000	2:56:35 PM	3.3750	3.3518	3.352
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	160	0.44	76.390000	2:54:29 PM	3.3750	3.3748	3.382
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	167	0.46	-	-	-	-	3.516
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	174	0.48	-	-	-	-	3.518
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	181	0.50	1422.987000	3:55:54 PM	3.4500	3.4696	3.472
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	195	0.53	162.072000	2:17:10 PM	3.6500	3.6488	3.605
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	195	0.53	-	-	-	-	3.535
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	196	0.54	382.309700	3:39:24 PM	3.6750	3.6078	3.605
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	209	0.57	4.300000	11:58:39 AM	3.5000	3.5000	3.547
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	223	0.61	-	-	-	-	3.649
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	223	0.61	-	-	-	-	3.581
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	244	0.67	-	-	-	-	3.632
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	258	0.71	-	-	-	-	3.666
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	272	0.75	-	-	-	-	3.698

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RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	286	0.78	0.500000	3:57:59 PM	3.5500	3.5500	3.741
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	300	0.82	0.100000	11:01:53 AM	3.9000	3.9000	3.762
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	314	0.86	-	-	-	-	3.726
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	335	0.92	10.900000	2:09:37 PM	3.8400	3.8400	3.834
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	342	0.94	13.860000	2:53:34 PM	3.8500	3.8502	3.848
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	349	0.96	-	-	-	-	3.884
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	354	0.97	42.700000	3:46:18 PM	4.0000	4.0305	3.979
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	356	0.98	31.136000	3:30:51 PM	3.8000	3.9031	3.907
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	363	0.99	909.620000	3:58:55 PM	3.9250	3.9195	3.932
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	391	1.07	45.093132	3:10:08 PM	4.0250	4.0250	4.059
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	408	1.12	227.194750	3:46:12 PM	4.0250	4.0038	4.015
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	447	1.22	-	-	-	-	4.039
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	493	1.35	879.480000	3:42:42 PM	4.0250	3.9758	3.991
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	622	1.70	-	-	-	-	3.996
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	657	1.80	9.820000	2:39:48 PM	4.0300	4.0300	4.020
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	713	1.95	52.485469	3:54:54 PM	4.0750	4.0750	4.059
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	720	1.97	104.200000	3:37:00 PM	4.0950	4.0422	4.069
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	767	2.10	-	-	-	-	4.085
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	879	2.41	97.000000	3:40:27 PM	4.1600	4.1600	4.177
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	908	2.49	-	-	-	-	4.133
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	950	2.60	-	-	-	-	4.153
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	984	2.69	-	-	-	-	4.165
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,032	2.83	2522.156000	3:53:31 PM	4.1650	4.1956	4.178
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,034	2.83	1.000000	3:48:41 PM	4.2600	4.2600	4.184
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,110	3.04	-	-	-	-	4.209
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,126	3.08	206.740000	3:34:03 PM	4.2000	4.1901	4.193
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,170	3.20	367.090000	3:26:08 PM	4.2500	4.2493	4.254
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,208	3.31	-	-	-	-	4.231
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,286	3.52	46.820000	3:36:35 PM	4.2750	4.2782	4.229
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,355	3.71	-	-	-	-	4.262
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,496	4.10	3548.880000	3:45:04 PM	4.2135	4.2337	4.220
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,535	4.20	0.100000	11:02:37 AM	4.3000	4.3000	4.344
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,579	4.32	-	-	-	-	4.299
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,642	4.50	-	-	-	-	4.307
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,657	4.54	507.951824	2:58:52 PM	4.3500	4.3522	4.350

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,715	4.70	152.600000	3:28:57 PM	4.2500	4.2759	4.287
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,740	4.76	-	-	-	-	4.320
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,892	5.18	4931.600000	3:50:06 PM	4.2650	4.2997	4.273
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,894	5.19	-	-	-	-	4.336
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,042	5.59	1653.552000	3:58:44 PM	4.4000	4.3750	4.377
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,083	5.70	-	-	-	-	4.350
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,123	5.81	-	-	-	-	4.353
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,174	5.95	-	-	-	-	4.357
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,200	6.02	5604.859000	3:56:41 PM	4.3000	4.3236	4.319
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,418	6.62	157.300000	10:34:54 AM	4.4500	4.4560	4.450
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,448	6.70	12.450000	11:32:41 AM	4.4600	4.4748	4.366
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,496	6.83	-	-	-	-	4.371
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,580	7.06	-	-	-	-	4.374
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,644	7.24	27.190000	11:54:33 AM	4.4500	4.4500	4.450
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,769	7.58	-	-	-	-	4.381
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,967	8.12	-	-	-	-	4.339
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,224	8.83	-	-	-	-	4.428
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,261	8.93	1826.335000	3:52:00 PM	4.3250	4.3551	4.325
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,763	10.30	50.000000	2:03:48 PM	4.4800	4.4800	4.463
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,825	10.47	-	-	-	-	4.417
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,007	10.97	-	-	-	-	4.425
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,181	11.45	121.100000	3:13:06 PM	4.4600	4.4366	4.430
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,259	11.66	-	-	-	-	4.454
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,379	11.99	0.200000	3:05:26 PM	4.8000	4.8000	4.468
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,407	12.07	7.700000	2:53:22 PM	4.7500	4.7240	4.474
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,617	12.64	-	-	-	-	4.517
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,680	12.81	-	-	-	-	4.529
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,792	13.12	-	-	-	-	4.673
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,386	14.75	-	-	-	-	4.678
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,715	15.65	3.000000	2:35:25 PM	4.6000	4.6000	4.739
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,792	15.86	-	-	-	-	4.787
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,080	16.65	-	-	-	-	4.803
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,311	17.28	-	-	-	-	4.844
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,401	17.53	-	-	-	-	4.861
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,470	17.71	15.070000	3:23:46 PM	5.0000	5.0624	4.877

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RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,591	18.05	-	-	-	-	4.914
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,927	18.97	1042.570000	3:36:54 PM	4.9025	4.9311	4.907
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,521	20.59	3.000000	2:04:01 PM	5.0200	5.0200	5.030