

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 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	6	0.02	-	-	-	-	3.089
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	13	0.04	7.165000	3:53:24 PM	2.9250	2.8842	2.997
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	20	0.06	3.613000	3:28:33 PM	2.9250	2.9052	3.092
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	28	0.08	11.500000	11:23:31 AM	2.9250	2.9250	3.056
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	41	0.11	-	-	-	-	3.156
RPG B 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	45	0.12	14.000000	9:35:59 AM	3.5500	3.5500	3.515
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	48	0.13	11.567000	9:54:09 AM	3.1300	3.1300	3.137
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	55	0.15	16.750000	3:37:34 PM	3.1300	3.1305	3.139
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	62	0.17	-	-	-	-	3.153
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	69	0.19	5.621000	10:33:11 AM	3.1500	3.1281	3.181
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	76	0.21	-	-	-	-	3.126
RPG B 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	82	0.23	-	-	-	-	3.398
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	83	0.23	-	-	-	-	3.165
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	97	0.27	36.500000	11:57:38 AM	3.1500	3.1495	3.200
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	104	0.29	18.900000	11:27:36 AM	3.1500	3.1500	3.202
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	111	0.30	55.364000	3:26:08 PM	3.1750	3.1533	3.200
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	118	0.32	2.788000	2:29:10 PM	3.1500	3.1500	3.185
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	125	0.34	22.306000	2:14:28 PM	3.1400	3.1520	3.174
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	132	0.36	127.438000	3:34:04 PM	3.2000	3.1982	3.212
RPG B 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	135	0.37	904.500000	3:44:04 PM	3.5000	3.5219	3.557
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	146	0.40	214.133000	3:02:51 PM	3.2000	3.2231	3.222
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	153	0.42	-	-	-	-	3.233
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	160	0.44	2.201000	11:08:22 AM	3.2000	3.2000	3.301
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	167	0.46	15.960000	3:51:39 PM	3.4000	3.3972	3.358
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	174	0.48	385.133000	2:55:01 PM	3.3000	3.3078	3.305
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	181	0.50	0.520000	9:58:50 AM	3.3250	3.3250	3.363
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	188	0.52	-	-	-	-	3.542
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	195	0.53	6.042000	11:25:11 AM	3.2250	3.2250	3.480
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	202	0.55	23.000000	2:16:10 PM	3.2500	3.2717	3.395
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	209	0.57	50.716000	3:37:57 PM	3.4500	3.3908	3.425
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	223	0.61	22.700000	3:01:20 PM	3.4250	3.4250	3.502
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	237	0.65	-	-	-	-	3.453
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	251	0.69	8.605000	11:17:35 AM	3.4650	3.4650	3.482
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	265	0.73	9.372000	11:09:03 AM	3.6600	3.6758	3.583
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	265	0.73	3.000000	2:22:40 PM	3.4650	3.4650	3.490

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RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	266	0.73	4.210000	3:52:26 PM	3.6750	3.6631	3.641
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	279	0.76	-	-	-	-	3.510
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	293	0.80	-	-	-	-	3.624
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	293	0.80	-	-	-	-	3.510
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	314	0.86	-	-	-	-	3.591
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	328	0.90	19.983000	2:42:54 PM	3.4750	3.4750	3.487
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	342	0.94	41.226000	3:54:06 PM	3.4800	3.4618	3.487
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	356	0.98	32.682000	3:41:54 PM	3.4850	3.4839	3.493
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	384	1.05	0.234700	11:38:07 AM	3.8250	3.8250	3.759
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	424	1.16	23.700000	3:02:49 PM	3.6750	3.6647	3.742
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	461	1.26	18.000000	2:42:30 PM	3.8050	3.8050	3.692
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	478	1.31	19.600000	3:26:13 PM	3.7000	3.7046	3.649
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	517	1.42	-	-	-	-	3.707
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	563	1.54	344.000000	3:39:38 PM	3.7500	3.6881	3.692
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	692	1.90	1.000000	2:57:59 PM	3.8500	3.8500	3.778
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	727	1.99	-	-	-	-	3.791
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	783	2.14	153.200000	3:59:00 PM	3.8250	3.8109	3.812
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	790	2.16	95.700000	3:49:30 PM	3.8500	3.8497	3.840
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	837	2.29	-	-	-	-	3.838
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	949	2.60	1574.100000	3:51:08 PM	3.8500	3.8461	3.836
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	978	2.68	-	-	-	-	3.898
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,020	2.79	-	-	-	-	3.916
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,054	2.89	-	-	-	-	3.931
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,102	3.02	588.252000	3:58:58 PM	3.8800	3.8811	3.882
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,104	3.02	-	-	-	-	3.952
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,180	3.23	-	-	-	-	3.986
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,196	3.27	14.000000	3:31:03 PM	3.8800	3.8743	3.969
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,240	3.40	51.070000	3:16:28 PM	4.0500	4.0626	4.075
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,278	3.50	-	-	-	-	4.030
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,356	3.71	142.490000	3:36:32 PM	4.1500	4.1127	4.103
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,425	3.90	-	-	-	-	4.094
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,566	4.29	303.440000	3:42:29 PM	4.0800	4.0799	4.082
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,605	4.39	2.000000	3:42:07 PM	4.1500	4.1500	4.170
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,649	4.52	-	-	-	-	4.191
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,712	4.69	-	-	-	-	4.219

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,727	4.73	62.500000	11:33:20 AM	4.2100	4.2216	4.205
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,785	4.89	-	-	-	-	4.200
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,810	4.96	-	-	-	-	4.262
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,962	5.37	5.490000	3:41:14 PM	4.3300	4.3205	4.317
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,964	5.38	-	-	-	-	4.324
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,112	5.78	339.700000	3:59:36 PM	4.4750	4.4761	4.478
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,153	5.90	-	-	-	-	4.398
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,193	6.00	-	-	-	-	4.414
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,244	6.14	22.000000	3:28:34 PM	4.6100	4.6050	4.432
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,270	6.22	146.660000	3:48:33 PM	4.4150	4.4349	4.436
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,488	6.81	1.350000	3:59:50 PM	4.6200	4.6007	4.601
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,518	6.89	3.000000	3:13:33 PM	4.6300	4.6300	4.522
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,566	7.03	-	-	-	-	4.537
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,650	7.26	-	-	-	-	4.589
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,714	7.43	103.787000	3:22:26 PM	4.5750	4.5845	4.608
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,839	7.77	-	-	-	-	4.607
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,037	8.32	3.000000	2:49:31 PM	4.6650	4.6600	4.639
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,294	9.02	2.000000	10:57:21 AM	4.7500	4.7500	4.699
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,331	9.12	96.300000	3:48:02 PM	4.6500	4.6502	4.650
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,833	10.49	1.428000	11:08:10 AM	4.7750	4.7750	4.780
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,895	10.66	-	-	-	-	4.789
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,077	11.16	-	-	-	-	4.813
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,251	11.64	40.000000	3:40:04 PM	4.8200	4.8339	4.854
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,329	11.85	-	-	-	-	4.843
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,449	12.18	3.000000	2:29:23 PM	5.0000	5.0333	4.859
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,477	12.26	-	-	-	-	4.863
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,687	12.83	-	-	-	-	4.893
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,750	13.01	-	-	-	-	4.901
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,862	13.31	13.500000	3:08:16 PM	5.2000	5.2007	4.917
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,456	14.94	-	-	-	-	4.991
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,785	15.84	-	-	-	-	5.043
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,862	16.05	3.700000	11:03:08 AM	5.2000	5.2041	5.079
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,150	16.84	-	-	-	-	5.120
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,381	17.47	-	-	-	-	5.176
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,471	17.72	-	-	-	-	5.197

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RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,540	17.91	1.236000	3:59:57 PM	5.3000	5.3060	5.178
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,661	18.24	-	-	-	-	5.250
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,997	19.16	87.500000	3:51:38 PM	5.3250	5.3376	5.348
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,591	20.78	-	-	-	-	5.342