

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 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	6	0.02	18.106000	10:46:48 AM	3.0000	3.0000	2.900
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	14	0.04	4.190000	11:10:35 AM	3.1900	3.1900	3.137
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	27	0.07	196.817300	3:45:39 PM	3.2100	3.1749	3.193
RPG B 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	31	0.09	17.111000	2:51:29 PM	3.5000	3.5000	3.314
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	34	0.09	131.199000	3:31:02 PM	3.1000	3.1149	3.131
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	41	0.11	-	-	-	-	3.139
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	48	0.13	-	-	-	-	3.152
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	55	0.15	-	-	-	-	3.168
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	62	0.17	6.000000	3:45:49 PM	3.2200	3.2200	3.126
RPG B 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	68	0.19	-	-	-	-	3.382
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	69	0.19	2.670000	3:03:52 PM	3.2000	3.2000	3.169
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	83	0.23	942.567000	3:39:50 PM	3.1800	3.1989	3.178
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	90	0.25	1.174000	9:54:45 AM	3.1500	3.1500	3.192
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	97	0.27	-	-	-	-	3.197
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	104	0.29	-	-	-	-	3.192
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	111	0.30	-	-	-	-	3.199
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	118	0.32	21.815000	2:20:50 PM	3.2000	3.2001	3.191
RPG B 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	121	0.33	131.867000	2:50:49 PM	3.5250	3.5322	3.581
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	132	0.36	-	-	-	-	3.256
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	139	0.38	21.928000	2:52:10 PM	3.2000	3.2000	3.238
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	146	0.40	35.650000	2:51:42 PM	3.2500	3.2438	3.258
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	153	0.42	-	-	-	-	3.346
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	160	0.44	4.107000	3:26:10 PM	3.2750	3.2787	3.287
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	167	0.46	-	-	-	-	3.322
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	174	0.48	247.302000	3:58:38 PM	3.3300	3.3313	3.333
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	181	0.50	0.510000	9:59:41 AM	3.4000	3.4000	3.405
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	188	0.52	0.506000	3:18:05 PM	3.3300	3.3300	3.356
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	195	0.53	-	-	-	-	3.383
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	209	0.57	10.200000	3:57:26 PM	3.3800	3.3900	3.446
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	223	0.61	1.600000	2:11:50 PM	3.4250	3.4250	3.425
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	237	0.65	-	-	-	-	3.482
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	251	0.69	-	-	-	-	3.534
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	251	0.69	4.600000	11:33:09 AM	3.4100	3.4095	3.486
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	252	0.69	501.000000	2:48:45 PM	3.5750	3.5750	3.560
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	265	0.73	0.520000	2:18:39 PM	3.4000	3.4000	3.461

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RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	279	0.76	-	-	-	-	3.564
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	279	0.76	1.030000	11:58:46 AM	3.4750	3.4750	3.471
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	300	0.82	-	-	-	-	3.487
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	314	0.86	-	-	-	-	3.481
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	328	0.90	1.000000	3:05:00 PM	3.4250	3.4250	3.469
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	342	0.94	40.940000	3:55:42 PM	3.4650	3.4609	3.470
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	356	0.98	302.414000	3:25:53 PM	3.4500	3.4059	3.422
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	370	1.01	10.000000	10:58:37 AM	3.6500	3.6740	3.620
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	410	1.12	1.000000	2:51:34 PM	3.5900	3.5900	3.711
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	447	1.22	5.000000	2:01:01 PM	3.7000	3.7000	3.625
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	464	1.27	6.300000	3:18:16 PM	3.6750	3.6707	3.646
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	503	1.38	-	-	-	-	3.645
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	549	1.50	13.000000	3:42:01 PM	3.7000	3.6942	3.715
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	678	1.86	-	-	-	-	3.713
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	713	1.95	-	-	-	-	3.726
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	769	2.11	25.817925	2:17:52 PM	3.7700	3.7706	3.737
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	776	2.13	6.600000	3:26:19 PM	3.7600	3.7524	3.780
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	823	2.25	-	-	-	-	3.769
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	935	2.56	102.140000	2:59:01 PM	3.7750	3.7450	3.742
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	964	2.64	-	-	-	-	3.824
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,006	2.75	-	-	-	-	3.841
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,040	2.85	-	-	-	-	3.854
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,088	2.98	321.750000	2:53:53 PM	3.7900	3.8052	3.818
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,090	2.98	-	-	-	-	3.874
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,166	3.19	-	-	-	-	3.905
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,182	3.24	12.350000	2:52:13 PM	3.7650	3.7704	3.850
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,226	3.36	4.800000	3:29:11 PM	3.8900	3.8943	3.920
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,264	3.46	-	-	-	-	3.946
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,342	3.67	51.428000	3:57:58 PM	4.0400	4.0775	4.013
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,411	3.86	-	-	-	-	4.006
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,552	4.25	460.710000	3:57:00 PM	3.9800	3.9760	3.982
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,591	4.36	-	-	-	-	4.068
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,635	4.48	-	-	-	-	4.099
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,698	4.65	-	-	-	-	4.126
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,713	4.69	-	-	-	-	4.125

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,771	4.85	-	-	-	-	4.221
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,796	4.92	-	-	-	-	4.166
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,948	5.33	152.410000	2:59:15 PM	4.1700	4.1628	4.164
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,950	5.34	-	-	-	-	4.225
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,098	5.74	119.937000	3:31:52 PM	4.3500	4.3656	4.421
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,139	5.86	-	-	-	-	4.295
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,179	5.97	-	-	-	-	4.310
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,230	6.11	-	-	-	-	4.327
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,256	6.18	291.310000	3:47:52 PM	4.3200	4.3172	4.315
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,474	6.77	0.300000	9:33:29 AM	4.4900	4.4900	4.565
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,504	6.86	1.000000	2:54:19 PM	4.6200	4.6200	4.409
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,552	6.99	-	-	-	-	4.423
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,636	7.22	-	-	-	-	4.450
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,700	7.39	280.000000	10:58:33 AM	4.4900	4.4850	4.484
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,825	7.73	-	-	-	-	4.482
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,023	8.28	72.000000	2:59:38 PM	4.5025	4.5025	4.503
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,280	8.98	-	-	-	-	4.555
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,317	9.08	461.740000	3:41:33 PM	4.5000	4.5024	4.500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,819	10.46	-	-	-	-	4.620
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,881	10.63	-	-	-	-	4.628
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,063	11.12	-	-	-	-	4.651
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,237	11.60	818.324000	3:25:18 PM	4.6975	4.6937	4.697
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,315	11.81	-	-	-	-	4.689
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,435	12.14	-	-	-	-	4.710
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,463	12.22	-	-	-	-	4.715
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,673	12.79	-	-	-	-	4.758
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,736	12.97	-	-	-	-	4.771
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,848	13.27	189.930000	10:48:39 AM	4.9500	4.9599	4.959
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,442	14.90	-	-	-	-	4.914
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,771	15.80	-	-	-	-	4.985
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,848	16.01	-	-	-	-	5.007
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,136	16.80	-	-	-	-	5.067
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,367	17.43	3.500000	10:58:19 AM	5.1400	5.1400	5.108
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,457	17.68	-	-	-	-	5.121
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,526	17.87	317.124000	2:03:04 PM	5.1525	5.0759	5.075

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RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,647	18.20	-	-	-	-	5.239
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,983	19.12	175.000000	11:42:49 AM	5.1800	5.1740	5.173
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,577	20.75	-	-	-	-	5.178