

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	5	0.01	-	-	-	-	2.900
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	13	0.04	-	-	-	-	3.166
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	26	0.07	26.650000	3:26:25 PM	3.1000	3.1114	3.193
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	30	0.08	3.000000	9:56:03 AM	3.4500	3.4500	3.311
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	33	0.09	85.158000	3:45:21 PM	3.1000	3.1088	3.132
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	40	0.11	10.140000	10:51:12 AM	3.2000	3.2000	3.139
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	47	0.13	4.050000	10:34:37 AM	3.2000	3.2000	3.189
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	54	0.15	-	-	-	-	3.208
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	61	0.17	0.800000	10:51:08 AM	3.2500	3.2500	3.125
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	67	0.18	-	-	-	-	3.378
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	68	0.19	23.000000	3:14:05 PM	3.2100	3.2100	3.169
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	82	0.23	1373.421000	3:56:28 PM	3.1900	3.1944	3.690
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	89	0.24	-	-	-	-	3.250
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	96	0.26	-	-	-	-	3.197
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	103	0.28	-	-	-	-	3.245
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	110	0.30	-	-	-	-	3.247
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	117	0.32	23.150000	3:16:10 PM	3.1750	3.1923	3.192
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	120	0.33	251.630000	3:14:25 PM	3.5450	3.5292	3.544
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	131	0.36	2.000000	11:44:59 AM	3.2000	3.2000	3.213
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	138	0.38	-	-	-	-	3.269
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	145	0.40	0.600000	11:00:43 AM	3.2000	3.2000	3.257
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	152	0.42	-	-	-	-	3.346
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	159	0.44	4.003000	3:45:19 PM	3.2800	3.2710	3.287
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	166	0.45	-	-	-	-	3.330
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	173	0.47	126.581000	3:53:56 PM	3.3350	3.3313	3.333
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	180	0.49	-	-	-	-	3.397
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	187	0.51	0.202000	9:31:11 AM	3.3250	3.3250	3.353
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	194	0.53	-	-	-	-	3.383
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	208	0.57	3.715000	3:50:56 PM	3.3500	3.4046	3.446
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	222	0.61	-	-	-	-	3.425
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	236	0.65	-	-	-	-	3.473
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	250	0.68	-	-	-	-	3.537
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	250	0.68	0.900000	2:25:45 PM	3.4050	3.4050	3.486
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	251	0.69	-	-	-	-	3.562
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	264	0.72	1.560000	2:26:04 PM	3.4150	3.4150	3.455
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	278	0.76	-	-	-	-	3.565
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	278	0.76	-	-	-	-	3.467
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	299	0.82	-	-	-	-	3.486
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	313	0.86	-	-	-	-	3.481
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	327	0.90	4.846000	2:15:35 PM	3.4250	3.4259	3.469
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	341	0.93	12.710000	11:42:15 AM	3.4600	3.4608	3.470
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	355	0.97	340.660000	3:56:35 PM	3.4550	3.4573	3.445

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RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	369	1.01	-	-	-	-	3.617
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	409	1.12	160.474000	2:40:12 PM	3.6250	3.6655	3.735
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	446	1.22	1.000000	11:58:55 AM	3.6600	3.6600	3.623
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	463	1.27	0.930000	10:05:09 AM	3.6800	3.6800	3.642
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	502	1.37	-	-	-	-	3.642
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	548	1.50	221.095000	3:15:09 PM	3.6750	3.6791	3.685
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	677	1.85	-	-	-	-	3.705
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	712	1.95	-	-	-	-	3.718
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	768	2.10	-	-	-	-	3.729
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	775	2.12	-	-	-	-	3.780
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	822	2.25	-	-	-	-	3.758
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	934	2.56	-	-	-	-	3.739
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	963	2.64	-	-	-	-	3.809
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,005	2.75	-	-	-	-	3.824
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,039	2.85	-	-	-	-	3.837
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,087	2.98	156.000000	2:08:19 PM	3.8100	3.7908	3.789
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,089	2.98	0.500000	2:34:00 PM	3.7800	3.7800	3.855
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,165	3.19	-	-	-	-	3.884
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,181	3.23	40.000000	2:03:30 PM	3.8500	3.8500	3.843
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,225	3.35	48.000000	3:49:01 PM	3.8500	3.8500	3.901
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,263	3.46	-	-	-	-	3.922
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,341	3.67	15.625000	3:26:40 PM	4.0500	4.0281	4.015
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,410	3.86	-	-	-	-	3.978
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,551	4.25	6506.220000	3:58:55 PM	3.9200	3.9411	3.925
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,590	4.35	133.010000	11:36:39 AM	3.9800	3.9850	3.992
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,634	4.47	-	-	-	-	4.066
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,697	4.65	-	-	-	-	4.091
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,712	4.69	-	-	-	-	4.094
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,770	4.85	-	-	-	-	4.229
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,795	4.91	-	-	-	-	4.130
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,947	5.33	1141.000000	3:33:51 PM	4.1250	4.1404	4.125
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,949	5.34	-	-	-	-	4.187
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,097	5.74	25.260000	10:34:32 AM	4.3500	4.3504	4.422
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,138	5.85	-	-	-	-	4.255
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,178	5.96	-	-	-	-	4.270
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,229	6.10	45.000000	9:29:25 AM	4.5250	4.5250	4.286
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,255	6.17	2550.000000	3:59:45 PM	4.2300	4.2978	4.244
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,473	6.77	152.630000	3:51:54 PM	4.4575	4.4449	4.444
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,503	6.85	-	-	-	-	4.366
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,551	6.98	-	-	-	-	4.380
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,635	7.21	-	-	-	-	4.404
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,699	7.39	120.000000	10:27:42 AM	4.4500	4.4500	4.470

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RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,824	7.73	90.000000	9:24:18 AM	4.5250	4.5250	4.522
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,022	8.27	369.560000	11:31:17 AM	4.4500	4.4527	4.452
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,279	8.98	-	-	-	-	4.500
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,316	9.08	1377.495000	3:59:11 PM	4.4500	4.5041	4.450
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,818	10.45	-	-	-	-	4.552
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,880	10.62	-	-	-	-	4.558
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,062	11.12	-	-	-	-	4.578
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,236	11.60	392.760000	3:37:03 PM	4.6000	4.6244	4.613
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,314	11.81	-	-	-	-	4.613
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,434	12.14	-	-	-	-	4.634
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,462	12.22	-	-	-	-	4.641
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,672	12.79	-	-	-	-	4.689
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,735	12.96	-	-	-	-	4.704
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,847	13.27	17.000000	3:19:40 PM	4.8750	4.9335	4.959
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,441	14.90	-	-	-	-	4.875
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,770	15.80	-	-	-	-	4.960
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,847	16.01	2.000000	2:55:41 PM	5.0000	5.0000	4.985
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,135	16.80	-	-	-	-	5.056
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,366	17.43	-	-	-	-	5.102
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,456	17.68	-	-	-	-	5.117
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,525	17.86	2.500000	3:56:21 PM	5.2000	5.2400	5.075
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,646	18.20	500.000000	10:09:02 AM	5.2400	5.2400	5.250
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,982	19.12	2192.950000	3:54:04 PM	5.1500	5.1605	5.159
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,576	20.74	-	-	-	-	5.166