

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	1	0.00	-	-	-	-	-
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	9	0.03	-	-	-	-	3.119
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	22	0.06	198.997000	3:10:42 PM	3.1000	3.1242	3.109
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	26	0.07	12.320000	2:21:23 PM	3.5200	3.5032	3.482
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	29	0.08	202.435000	3:46:06 PM	3.1000	3.1140	3.133
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	36	0.10	13.253000	11:47:18 AM	3.1500	3.1293	3.139
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	43	0.12	7.920000	11:38:23 AM	3.1500	3.1500	3.134
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	50	0.14	-	-	-	-	3.148
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	57	0.16	6.610000	3:56:31 PM	3.1600	3.1600	3.125
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	63	0.17	-	-	-	-	3.485
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	64	0.18	-	-	-	-	3.169
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	78	0.21	1359.170000	3:42:32 PM	3.1500	3.1787	3.186
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	85	0.23	-	-	-	-	3.185
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	92	0.25	-	-	-	-	3.197
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	99	0.27	0.705000	3:28:50 PM	3.1900	3.1900	3.192
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	106	0.29	1.019000	10:09:30 AM	3.1750	3.2108	3.202
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	113	0.31	248.386000	2:46:43 PM	3.1750	3.1831	3.183
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	116	0.32	361.524000	3:34:41 PM	3.5500	3.5410	3.553
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	127	0.35	5.000000	3:14:22 PM	3.2000	3.2000	3.213
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	134	0.37	-	-	-	-	3.248
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	141	0.39	3.441000	2:31:37 PM	3.2000	3.2000	3.254
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	148	0.41	-	-	-	-	3.346
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	155	0.42	16.557000	3:28:33 PM	3.2850	3.2775	3.291
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	162	0.44	-	-	-	-	3.321
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	169	0.46	207.474000	3:45:56 PM	3.3300	3.3452	3.334
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	176	0.48	-	-	-	-	3.382
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	183	0.50	4.500000	11:59:20 AM	3.3375	3.3353	3.359
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	190	0.52	26.896000	3:59:51 PM	3.3500	3.3500	3.383
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	204	0.56	-	-	-	-	3.446
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	218	0.60	-	-	-	-	3.425
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	232	0.64	-	-	-	-	3.454
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	246	0.67	-	-	-	-	3.571
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	246	0.67	4.100000	11:12:27 AM	3.4000	3.4000	3.486
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	247	0.68	46.510000	3:55:19 PM	3.7000	3.6004	3.568
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	260	0.71	30.000000	2:53:56 PM	3.4350	3.4350	3.451

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RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	274	0.75	-	-	-	-	3.590
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	274	0.75	15.000000	10:14:51 AM	3.4250	3.4250	3.467
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	295	0.81	-	-	-	-	3.480
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	309	0.85	-	-	-	-	3.477
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	323	0.88	6.712000	3:28:45 PM	3.4250	3.4250	3.475
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	337	0.92	21.180000	3:17:56 PM	3.4500	3.4495	3.460
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	351	0.96	25.674000	3:48:18 PM	3.4500	3.4544	3.446
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	365	1.00	0.100000	9:16:38 AM	3.7000	3.7000	3.626
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	405	1.11	1.500000	3:33:42 PM	3.6700	3.6700	3.702
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	442	1.21	9.972000	3:36:53 PM	3.7500	3.7500	3.633
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	459	1.26	54.000000	3:31:46 PM	3.6800	3.7030	3.673
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	498	1.36	0.500000	3:09:14 PM	3.6800	3.6800	3.648
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	544	1.49	35.105000	3:13:02 PM	3.6500	3.6298	3.682
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	673	1.84	-	-	-	-	3.698
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	708	1.94	-	-	-	-	3.708
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	764	2.09	38.636217	11:21:28 AM	3.7250	3.7250	3.718
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	771	2.11	32.700000	2:21:41 PM	3.7100	3.7199	3.742
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	818	2.24	-	-	-	-	3.741
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	930	2.55	647.050000	2:40:57 PM	3.7650	3.7255	3.725
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	959	2.63	-	-	-	-	3.783
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,001	2.74	1.600000	3:38:04 PM	3.9500	3.9500	3.795
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,035	2.83	-	-	-	-	3.805
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,083	2.97	367.165000	3:27:26 PM	3.7700	3.7760	3.775
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,085	2.97	0.400000	3:44:09 PM	4.0000	4.0000	3.820
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,161	3.18	-	-	-	-	3.845
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,177	3.22	32.300000	2:42:03 PM	3.7750	3.7641	3.860
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,221	3.34	2.700000	2:42:00 PM	3.8300	3.8300	3.841
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,259	3.45	-	-	-	-	3.878
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,337	3.66	227.800000	2:34:47 PM	3.9500	3.9130	3.900
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,406	3.85	-	-	-	-	3.926
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,547	4.24	601.680000	3:50:56 PM	3.8800	3.8748	3.879
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,586	4.34	-	-	-	-	3.992
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,630	4.46	-	-	-	-	4.004
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,693	4.64	-	-	-	-	4.026
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,708	4.68	166.870623	3:09:46 PM	4.0500	4.0011	4.055

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,766	4.84	100.000000	-	-	-	4.046
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,791	4.90	-	-	-	-	4.061
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,943	5.32	1116.650000	11:55:01 AM	4.0500	4.0590	4.060
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,945	5.33	-	-	-	-	4.113
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,093	5.73	991.400000	3:58:21 PM	4.2600	4.2644	4.275
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,134	5.84	-	-	-	-	4.177
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,174	5.95	-	-	-	-	4.190
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,225	6.09	-	-	-	-	4.206
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,251	6.16	3214.330000	3:41:06 PM	4.1900	4.1756	4.180
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,469	6.76	-	-	-	-	4.449
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,499	6.84	38.130000	3:16:41 PM	4.3500	4.3232	4.285
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,547	6.97	-	-	-	-	4.298
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,631	7.20	-	-	-	-	4.322
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,695	7.38	250.000000	3:22:44 PM	4.3700	4.3700	4.346
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,820	7.72	-	-	-	-	4.512
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,018	8.26	342.160000	3:55:46 PM	4.4200	4.4024	4.403
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,275	8.97	-	-	-	-	4.399
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,312	9.07	2223.990000	3:10:57 PM	4.4000	4.3946	4.399
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,814	10.44	-	-	-	-	4.486
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,876	10.61	-	-	-	-	4.492
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,058	11.11	-	-	-	-	4.511
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,232	11.59	176.630000	2:47:48 PM	4.5600	4.5392	4.540
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,310	11.80	-	-	-	-	4.547
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,430	12.13	-	-	-	-	4.569
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,458	12.21	0.900000	3:08:24 PM	4.7900	4.7400	4.577
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,668	12.78	-	-	-	-	4.631
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,731	12.95	-	-	-	-	4.647
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,843	13.26	27.854000	3:13:31 PM	4.8500	4.7179	4.960
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,437	14.89	-	-	-	-	4.842
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,766	15.79	-	-	-	-	4.938
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,843	16.00	7.000000	3:12:09 PM	5.2150	5.2150	4.964
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,131	16.79	-	-	-	-	5.048
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,362	17.42	-	-	-	-	5.101
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,452	17.67	2.188000	11:05:02 AM	5.1000	5.1000	5.118
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,521	17.85	0.200000	3:47:55 PM	5.1750	5.1750	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	6,642	18.19	-	-	-	-	5.255
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,978	19.11	755.770000	3:29:58 PM	5.1400	5.1346	5.138
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,572	20.73	0.900000	3:49:20 PM	5.1150	5.0639	5.144