

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 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	5	0.01	3.665000	10:11:15 AM	2.8000	2.8000	3.037
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	12	0.03	203.491090	10:28:21 AM	2.9000	2.8995	2.900
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	20	0.06	-	-	-	-	3.102
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	33	0.09	13.328000	2:42:02 PM	3.1000	3.0139	3.135
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	37	0.10	4.300000	3:10:40 PM	3.5000	3.4986	3.372
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	40	0.11	680.146000	3:15:57 PM	3.1000	3.1000	3.109
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	47	0.13	-	-	-	-	3.139
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	54	0.15	-	-	-	-	3.147
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	61	0.17	4.310000	10:43:57 AM	3.3500	3.3500	3.155
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	68	0.19	-	-	-	-	3.127
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	74	0.20	3.000000	2:33:27 PM	3.5500	3.5500	3.413
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	75	0.21	-	-	-	-	3.169
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	89	0.24	104.746000	3:00:07 PM	3.1750	3.1761	3.170
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	96	0.26	-	-	-	-	3.187
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	103	0.28	-	-	-	-	3.197
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	110	0.30	0.500000	9:52:04 AM	3.2000	3.2000	3.185
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	117	0.32	-	-	-	-	3.175
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	124	0.34	14.818000	3:53:18 PM	3.1750	3.1721	3.193
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	127	0.35	111.300000	3:42:09 PM	3.5250	3.5192	3.617
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	138	0.38	4.310000	2:11:50 PM	3.2000	3.2000	3.216
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	145	0.40	-	-	-	-	3.233
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	152	0.42	6.000000	11:24:51 AM	3.2750	3.2608	3.286
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	159	0.44	-	-	-	-	3.346
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	166	0.45	60.364000	11:35:03 AM	3.3000	3.3228	3.302
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	173	0.47	-	-	-	-	3.327
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	180	0.49	288.996000	3:44:52 PM	3.3150	3.3277	3.336
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	187	0.51	10.117000	11:13:22 AM	3.3250	3.3151	3.457
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	194	0.53	-	-	-	-	3.362
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	201	0.55	3.520000	2:37:28 PM	3.3250	3.3250	3.425
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	215	0.59	-	-	-	-	3.446
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	229	0.63	-	-	-	-	3.425
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	243	0.67	4.000000	10:53:23 AM	3.4250	3.4250	3.482
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	257	0.70	11.182000	10:44:10 AM	3.4800	3.4800	3.581
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	257	0.70	-	-	-	-	3.480
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	258	0.71	225.200000	2:36:55 PM	3.5500	3.5742	3.567
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	271	0.74	3.191000	11:42:26 AM	3.4000	3.4000	3.477
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	285	0.78	-	-	-	-	3.630
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	285	0.78	-	-	-	-	3.479
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	306	0.84	-	-	-	-	3.512
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	320	0.88	1.490000	2:57:26 PM	3.4250	3.4250	3.481
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	334	0.91	4.142000	3:16:35 PM	3.4500	3.4500	3.485
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	348	0.95	12.516000	2:17:30 PM	3.4650	3.4789	3.494

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RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	362	0.99	29.699000	2:47:43 PM	3.4500	3.4483	3.442
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	376	1.03	10.000000	11:44:02 AM	3.7300	3.7300	3.708
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	416	1.14	1.050000	9:59:16 AM	3.6500	3.6500	3.820
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	453	1.24	-	-	-	-	3.691
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	470	1.29	6.000000	11:24:59 AM	3.7300	3.7675	3.705
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	509	1.39	-	-	-	-	3.708
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	555	1.52	8.542000	2:15:32 PM	3.6750	3.7311	3.841
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	684	1.87	-	-	-	-	3.772
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	719	1.97	2.500000	3:38:17 PM	3.9750	3.9750	3.785
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	775	2.12	9.680000	3:37:12 PM	3.8500	3.8490	3.786
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	782	2.14	4.370000	3:39:35 PM	3.8750	3.8223	3.754
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	829	2.27	-	-	-	-	3.825
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	941	2.58	3.400000	2:38:23 PM	3.8050	3.8099	3.809
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	970	2.66	-	-	-	-	3.876
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,012	2.77	-	-	-	-	3.892
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,046	2.86	-	-	-	-	3.904
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,094	3.00	59.445000	3:46:50 PM	3.8800	3.8891	3.879
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,096	3.00	-	-	-	-	3.922
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,172	3.21	-	-	-	-	3.953
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,188	3.25	12.000000	2:24:24 PM	3.9400	3.9400	3.948
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,232	3.37	12.700000	3:43:42 PM	3.9400	3.9443	3.961
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,270	3.48	-	-	-	-	3.992
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,348	3.69	63.100000	3:43:32 PM	4.0500	4.0713	4.060
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,417	3.88	-	-	-	-	4.050
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,558	4.27	2505.418000	3:43:17 PM	4.0300	4.0306	4.029
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,597	4.37	-	-	-	-	4.055
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,641	4.49	-	-	-	-	4.141
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,704	4.67	-	-	-	-	4.168
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,719	4.71	-	-	-	-	4.208
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,777	4.87	6.000000	2:22:48 PM	4.1000	4.1000	4.197
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,802	4.93	-	-	-	-	4.208
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,954	5.35	12.000000	3:40:25 PM	4.2750	4.2500	4.247
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,956	5.36	-	-	-	-	4.268
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,104	5.76	-	-	-	-	4.413
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,145	5.87	-	-	-	-	4.340
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,185	5.98	-	-	-	-	4.355
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,236	6.12	-	-	-	-	4.372
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,262	6.19	1983.700000	3:37:49 PM	4.3800	4.3877	4.387
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,480	6.79	313.000000	10:58:07 AM	4.5300	4.5287	4.533
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,510	6.87	-	-	-	-	4.458
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,558	7.00	-	-	-	-	4.474
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,642	7.23	-	-	-	-	4.508

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RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,706	7.41	5.000000	3:37:18 PM	4.5100	4.5100	4.500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,831	7.75	-	-	-	-	4.539
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,029	8.29	11.000000	3:08:01 PM	4.5650	4.5650	4.574
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,286	9.00	-	-	-	-	4.628
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,323	9.10	2350.000000	3:58:23 PM	4.5850	4.5847	4.585
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,825	10.47	-	-	-	-	4.708
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,887	10.64	-	-	-	-	4.716
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,069	11.14	-	-	-	-	4.741
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,243	11.62	180.000000	3:42:59 PM	4.7800	4.7746	4.774
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,321	11.83	-	-	-	-	4.774
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,441	12.16	-	-	-	-	4.792
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,469	12.24	4.932000	3:30:27 PM	5.1500	5.1500	4.797
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,679	12.81	-	-	-	-	4.833
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,742	12.98	-	-	-	-	4.844
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,854	13.29	29.700000	11:54:53 AM	4.9000	4.9000	4.864
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,448	14.92	-	-	-	-	4.965
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,777	15.82	-	-	-	-	5.033
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,854	16.03	-	-	-	-	5.059
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,142	16.82	-	-	-	-	5.120
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,373	17.45	-	-	-	-	5.169
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,463	17.70	-	-	-	-	5.187
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,532	17.88	1.800000	11:56:00 AM	5.2500	5.2500	5.185
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,653	18.22	34.000000	11:53:55 AM	5.2500	5.2500	5.250
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,989	19.14	-	-	-	-	5.239
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,583	20.76	-	-	-	-	5.237