

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	1	0.00	-	-	-	-	-
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	8	0.02	1.830000	9:58:15 AM	2.9500	2.9500	2.900
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	16	0.04	-	-	-	-	3.128
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	29	0.08	1960.093000	2:45:35 PM	3.2000	3.1932	3.191
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	33	0.09	29.330000	3:01:50 PM	3.5000	3.5000	3.299
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	36	0.10	233.262900	3:36:11 PM	3.1000	3.1003	3.127
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	43	0.12	1.504000	2:24:50 PM	3.1150	3.1150	3.139
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	50	0.14	-	-	-	-	3.147
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	57	0.16	-	-	-	-	3.164
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	64	0.18	10.060000	11:45:49 AM	3.1700	3.1700	3.128
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	70	0.19	10.000000	2:57:19 PM	3.5500	3.5500	3.360
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	71	0.19	-	-	-	-	3.169
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	85	0.23	693.773000	3:50:52 PM	3.1700	3.1789	3.173
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	92	0.25	-	-	-	-	3.189
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	99	0.27	0.200000	10:33:48 AM	3.2500	3.2500	3.197
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	106	0.29	-	-	-	-	3.185
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	113	0.31	-	-	-	-	3.191
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	120	0.33	222.377000	2:58:40 PM	3.2000	3.1764	3.188
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	123	0.34	70.790000	3:53:02 PM	3.5000	3.5636	3.575
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	134	0.37	0.821000	10:53:13 AM	3.1800	3.1800	3.229
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	141	0.39	11.800000	2:58:25 PM	3.2000	3.2000	3.233
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	148	0.41	1.009000	2:23:02 PM	3.2000	3.2000	3.274
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	155	0.42	-	-	-	-	3.346
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	162	0.44	16.189000	3:48:10 PM	3.3000	3.2248	3.291
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	169	0.46	-	-	-	-	3.324
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	176	0.48	104.240000	3:55:04 PM	3.3250	3.3221	3.331
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	183	0.50	1.977000	2:32:51 PM	3.3000	3.3152	3.419
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	190	0.52	37.662000	3:07:21 PM	3.3350	3.3306	3.358
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	197	0.54	46.174000	3:22:05 PM	3.3100	3.3100	3.425
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	211	0.58	-	-	-	-	3.446
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	225	0.62	-	-	-	-	3.425
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	239	0.65	0.735000	3:22:51 PM	3.3750	3.3750	3.482
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	253	0.69	-	-	-	-	3.526
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	253	0.69	10.106000	2:53:01 PM	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	254	0.70	517.110000	3:35:55 PM	3.5750	3.5702	3.569

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RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	267	0.73	-	-	-	-	3.466
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	281	0.77	-	-	-	-	3.563
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	281	0.77	-	-	-	-	3.474
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	302	0.83	-	-	-	-	3.497
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	316	0.87	-	-	-	-	3.481
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	330	0.90	344.772600	3:20:44 PM	3.4500	3.4700	3.469
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	344	0.94	60.350000	3:55:38 PM	3.4700	3.4693	3.470
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	358	0.98	51.000000	3:50:58 PM	3.4500	3.4500	3.442
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	372	1.02	3.500000	11:32:51 AM	3.7500	3.7457	3.627
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	412	1.13	76.026000	3:35:00 PM	3.5750	3.5755	3.600
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	449	1.23	0.310000	11:28:15 AM	3.7200	3.7200	3.628
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	466	1.28	16.500000	3:06:30 PM	3.5500	3.5424	3.653
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	505	1.38	-	-	-	-	3.649
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	551	1.51	100.000000	10:33:08 AM	3.7250	3.7250	3.759
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	680	1.86	-	-	-	-	3.719
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	715	1.96	-	-	-	-	3.733
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	771	2.11	7.500000	3:54:14 PM	3.7500	3.7500	3.743
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	778	2.13	74.000000	11:59:42 AM	3.7950	3.7950	3.783
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	825	2.26	-	-	-	-	3.778
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	937	2.57	363.000000	10:32:05 AM	3.8000	3.8000	3.799
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	966	2.65	-	-	-	-	3.835
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,008	2.76	-	-	-	-	3.852
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,042	2.85	-	-	-	-	3.866
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,090	2.98	4870.067650	3:55:42 PM	3.7950	3.8039	3.800
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,092	2.99	-	-	-	-	3.886
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,168	3.20	-	-	-	-	3.919
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,184	3.24	-	-	-	-	3.878
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,228	3.36	28.200000	11:21:10 AM	3.9200	3.9200	3.962
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,266	3.47	-	-	-	-	3.962
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,344	3.68	41.266000	3:18:45 PM	4.0750	4.0769	4.051
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,413	3.87	-	-	-	-	4.025
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,554	4.26	3337.241000	3:59:32 PM	4.0000	4.0094	4.001
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,593	4.36	-	-	-	-	4.092
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,637	4.48	-	-	-	-	4.123
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,700	4.65	-	-	-	-	4.151

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,715	4.70	31.970000	3:35:42 PM	4.1850	4.1846	4.202
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,773	4.85	-	-	-	-	4.198
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,798	4.92	-	-	-	-	4.194
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,950	5.34	410.910000	3:49:56 PM	4.1800	4.2079	4.192
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,952	5.34	-	-	-	-	4.255
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,100	5.75	32.000000	3:46:57 PM	4.6000	4.3988	4.459
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,141	5.86	-	-	-	-	4.328
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,181	5.97	-	-	-	-	4.344
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,232	6.11	-	-	-	-	4.361
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,258	6.18	3636.300000	3:53:44 PM	4.3300	4.3592	4.347
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,476	6.78	0.030000	11:53:10 AM	4.6250	4.6250	4.564
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,506	6.86	-	-	-	-	4.445
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,554	6.99	-	-	-	-	4.460
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,638	7.22	-	-	-	-	4.490
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,702	7.40	21.100000	3:35:12 PM	4.4750	4.4750	4.480
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,827	7.74	-	-	-	-	4.525
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,025	8.28	727.490000	3:44:31 PM	4.5300	4.5455	4.544
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,282	8.99	-	-	-	-	4.609
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,319	9.09	5986.700000	3:48:41 PM	4.5300	4.5568	4.534
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,821	10.46	-	-	-	-	4.680
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,883	10.63	-	-	-	-	4.688
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,065	11.13	-	-	-	-	4.710
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,239	11.61	886.941000	3:46:38 PM	4.6900	4.7208	4.731
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,317	11.82	-	-	-	-	4.741
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,437	12.15	-	-	-	-	4.759
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,465	12.23	-	-	-	-	4.765
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,675	12.80	-	-	-	-	4.804
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,738	12.97	-	-	-	-	4.816
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,850	13.28	-	-	-	-	4.838
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,444	14.91	-	-	-	-	4.952
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,773	15.81	-	-	-	-	5.024
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,850	16.02	-	-	-	-	5.047
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,138	16.81	-	-	-	-	5.111
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,369	17.44	-	-	-	-	5.159
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,459	17.68	-	-	-	-	5.175

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RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,528	17.87	1.614000	11:41:16 AM	5.6000	5.5405	5.178
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,649	18.20	-	-	-	-	5.270
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,985	19.12	324.400000	3:51:50 PM	5.1750	5.1961	5.178
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,579	20.75	-	-	-	-	5.181