

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 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	1	0.00	-	-	-	-	-
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	8	0.02	140.163000	3:58:59 PM	3.1500	3.1664	3.167
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	15	0.04	-	-	-	-	3.196
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	22	0.06	10.762000	3:09:18 PM	3.2000	3.1587	3.196
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	29	0.08	545.492000	3:56:23 PM	3.4000	3.2893	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	35	0.10	-	-	-	-	3.587
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	36	0.10	823.605000	3:47:17 PM	3.2000	3.2453	3.247
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	50	0.14	0.500000	3:45:39 PM	3.3000	3.3000	3.114
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	57	0.16	-	-	-	-	3.224
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	64	0.18	264.963000	2:51:02 PM	3.2250	3.3248	3.288
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	71	0.19	261.240000	3:52:21 PM	3.2350	3.2349	3.242
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	78	0.21	45.979000	3:26:06 PM	3.2500	3.2271	3.208
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	85	0.23	992.427400	3:45:01 PM	3.2500	3.2236	3.236
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	88	0.24	1644.609000	3:59:34 PM	3.5850	3.5918	3.584
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	99	0.27	118.401000	3:12:01 PM	3.2250	3.2255	3.258
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	106	0.29	10.200000	2:37:28 PM	3.6000	3.2078	3.287
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	113	0.31	10.515000	3:16:12 PM	3.2250	3.3300	3.270
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	120	0.33	27.400000	11:55:03 AM	3.2500	3.2719	3.250
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	127	0.35	394.351110	3:58:17 PM	3.2600	3.2948	3.293
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	134	0.37	-	-	-	-	3.300
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	141	0.39	355.352000	2:50:03 PM	3.3500	3.3500	3.366
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	148	0.41	-	-	-	-	3.395
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	155	0.42	23.654000	3:21:03 PM	3.3000	3.3022	3.500
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	162	0.44	21.500000	2:13:51 PM	3.3750	3.3901	3.333
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	176	0.48	472.149000	3:45:35 PM	3.4000	3.3958	3.404
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	190	0.52	-	-	-	-	3.436
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	204	0.56	38.510000	3:07:10 PM	3.4500	3.4264	3.448
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	218	0.60	-	-	-	-	3.812
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	218	0.60	15.000000	11:08:13 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	219	0.60	21.400000	11:50:34 AM	3.7000	3.7014	3.702
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	232	0.64	0.100000	3:36:56 PM	3.4000	3.4000	3.466
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	246	0.67	-	-	-	-	3.829
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	246	0.67	0.410000	2:44:35 PM	3.5650	3.5650	3.477
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	267	0.73	-	-	-	-	3.494
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	281	0.77	-	-	-	-	3.517
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	295	0.81	36.090000	3:54:38 PM	3.5650	3.5650	3.527
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	309	0.85	90.700000	3:07:24 PM	3.6000	3.5989	3.653
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	323	0.88	-	-	-	-	3.571
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	337	0.92	1016.500680	10:49:50 AM	3.9000	3.9000	3.964
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	358	0.98	792.197210	3:59:21 PM	3.7150	3.7216	3.731
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	377	1.03	-	-	-	-	3.980
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	414	1.13	5.000000	2:48:16 PM	4.0000	4.0000	3.914

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RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	431	1.18	115.300000	2:59:05 PM	4.0000	4.0017	3.988
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	470	1.29	-	-	-	-	3.938
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	516	1.41	113.650000	3:54:50 PM	4.0000	3.9092	3.937
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	645	1.77	0.500000	11:32:30 AM	4.1200	4.1200	4.017
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	680	1.86	-	-	-	-	4.032
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	736	2.02	193.000000	11:02:41 AM	4.0500	4.0500	4.047
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	743	2.03	1267.900000	2:47:32 PM	4.1000	4.1248	4.141
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	790	2.16	-	-	-	-	4.075
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	902	2.47	243.800000	3:57:06 PM	4.1800	4.1705	4.180
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	931	2.55	11.400000	2:43:14 PM	4.1000	4.1000	4.099
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	973	2.66	-	-	-	-	4.136
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,007	2.76	-	-	-	-	4.148
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,055	2.89	580.994000	3:41:04 PM	4.1250	4.1217	4.122
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,057	2.89	-	-	-	-	4.165
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,133	3.10	-	-	-	-	4.185
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,149	3.15	400.000000	3:35:45 PM	4.1000	4.1000	4.104
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,193	3.27	200.000000	3:51:50 PM	4.2400	4.2400	4.237
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,231	3.37	-	-	-	-	4.217
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,309	3.58	6.500000	2:46:31 PM	4.2100	4.2592	4.203
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,378	3.77	-	-	-	-	4.259
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,519	4.16	3223.545000	3:59:55 PM	4.2850	4.2677	4.288
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,558	4.27	-	-	-	-	4.260
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,602	4.39	-	-	-	-	4.320
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,665	4.56	-	-	-	-	4.337
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,680	4.60	0.500000	2:27:32 PM	4.4000	4.4000	4.310
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,738	4.76	-	-	-	-	4.338
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,763	4.83	-	-	-	-	4.363
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,915	5.24	805.800000	3:08:25 PM	4.4000	4.4092	4.407
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,917	5.25	-	-	-	-	4.402
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,065	5.65	57.022000	2:55:06 PM	4.5500	4.5500	4.520
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,106	5.77	-	-	-	-	4.447
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,146	5.88	-	-	-	-	4.457
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,197	6.02	-	-	-	-	4.469
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,223	6.09	2469.320000	3:48:17 PM	4.4900	4.4486	4.453
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,441	6.68	0.050000	10:55:32 AM	4.5500	4.5500	4.563
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,471	6.77	100.000000	11:28:19 AM	4.5500	4.5500	4.550
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,519	6.90	-	-	-	-	4.536
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,603	7.13	-	-	-	-	4.552
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,667	7.30	-	-	-	-	4.570
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,792	7.64	-	-	-	-	4.592
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,990	8.19	-	-	-	-	4.614
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,247	8.89	-	-	-	-	4.643

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RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,284	8.99	1641.459970	3:48:18 PM	4.6750	4.6423	4.673
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,786	10.37	-	-	-	-	4.686
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,848	10.54	-	-	-	-	4.699
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,030	11.03	-	-	-	-	4.712
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,204	11.51	130.167000	3:56:04 PM	4.7750	4.7327	4.722
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,282	11.72	-	-	-	-	4.745
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,402	12.05	-	-	-	-	4.763
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,430	12.13	6.436000	11:56:19 AM	4.7795	4.8472	4.768
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,640	12.70	-	-	-	-	4.811
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,703	12.88	-	-	-	-	4.824
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,815	13.18	0.900000	10:02:37 AM	5.1500	5.1500	4.860
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,409	14.81	-	-	-	-	4.980
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,738	15.71	2.380000	3:58:34 PM	5.1200	5.1200	5.056
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,815	15.92	4.471000	3:22:25 PM	5.1300	5.1300	5.074
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,103	16.71	-	-	-	-	5.139
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,334	17.34	-	-	-	-	5.185
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,424	17.59	-	-	-	-	5.201
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,493	17.78	119.100000	2:19:44 PM	5.1750	5.1974	5.208
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,614	18.11	-	-	-	-	5.250
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,950	19.03	870.400000	3:58:21 PM	5.2500	5.2395	5.248
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,544	20.65	149.309000	3:44:38 PM	5.3750	5.2913	5.253