

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 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	1	0.00	-	-	-	-	-
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	8	0.02	-	-	-	-	3.220
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	15	0.04	0.715000	9:35:29 AM	3.1250	3.1250	3.220
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	22	0.06	1.040000	2:42:37 PM	3.3750	3.3750	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	28	0.08	140.000000	11:09:25 AM	3.5500	3.5725	3.573
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	29	0.08	-	-	-	-	3.219
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	43	0.12	-	-	-	-	3.191
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	50	0.14	-	-	-	-	3.255
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	57	0.16	1.000000	2:38:02 PM	3.2500	3.2500	3.289
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	64	0.18	-	-	-	-	3.234
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	71	0.19	-	-	-	-	3.314
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	78	0.21	50.644000	3:16:05 PM	3.4000	3.3164	3.303
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	81	0.22	686.020000	3:48:20 PM	3.4650	3.4477	3.592
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	85	0.23	79.887000	3:25:01 PM	3.2750	3.2752	3.284
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	92	0.25	5375.122000	3:59:37 PM	3.3900	3.3990	3.399
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	99	0.27	-	-	-	-	3.351
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	106	0.29	106.007000	3:28:06 PM	3.2500	3.3314	3.317
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	113	0.31	1.200000	11:58:48 AM	3.3000	3.3000	3.257
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	120	0.33	205.500000	3:08:59 PM	3.4150	3.3249	3.332
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	127	0.35	-	-	-	-	3.300
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	134	0.37	6.574000	3:22:43 PM	3.4100	3.4081	3.549
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	141	0.39	500.000000	10:54:53 AM	3.4900	3.4900	3.461
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	148	0.41	183.600000	3:41:42 PM	3.6000	3.5992	3.502
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	155	0.42	-	-	-	-	3.472
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	169	0.46	229.690000	3:31:23 PM	3.7300	3.7225	3.728
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	176	0.48	514.318000	3:56:50 PM	3.6300	3.6319	3.626
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	183	0.50	198.355000	3:39:33 PM	3.6000	3.6189	3.633
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	197	0.54	-	-	-	-	3.618
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	211	0.58	-	-	-	-	3.806
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	211	0.58	3.000000	11:05:40 AM	3.5000	3.5000	3.645
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	212	0.58	3.250000	10:18:19 AM	3.7000	3.7000	3.774
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	225	0.62	-	-	-	-	3.643
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	239	0.65	-	-	-	-	3.829
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	239	0.65	-	-	-	-	3.656
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	260	0.71	-	-	-	-	3.676
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	274	0.75	-	-	-	-	3.689
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	288	0.79	16.000000	2:07:28 PM	3.5650	3.5203	3.701
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	302	0.83	-	-	-	-	3.772
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	316	0.87	1.000000	3:15:12 PM	3.6250	3.6250	3.738
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	330	0.90	32.500000	11:03:34 AM	3.9500	3.9500	3.943
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	351	0.96	354.412000	3:39:58 PM	3.8300	3.8333	3.835
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	358	0.98	142.288000	3:25:17 PM	3.8300	3.8301	3.845

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RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	365	1.00	1245.565000	3:50:01 PM	3.9000	3.9142	3.853
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	370	1.01	-	-	-	-	3.998
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	407	1.11	-	-	-	-	3.947
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	424	1.16	530.000000	3:23:40 PM	4.0750	4.0816	4.076
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	463	1.27	-	-	-	-	3.980
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	509	1.39	552.098200	3:55:07 PM	4.0850	4.0651	4.074
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	638	1.75	-	-	-	-	4.085
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	673	1.84	-	-	-	-	4.106
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	729	2.00	1.400000	10:22:23 AM	4.1500	4.1500	4.050
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	736	2.02	5.400000	2:02:18 PM	4.1400	4.1400	4.168
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	783	2.14	-	-	-	-	4.164
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	895	2.45	480.596000	3:47:59 PM	4.2100	4.2020	4.202
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	924	2.53	-	-	-	-	4.206
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	966	2.65	-	-	-	-	4.246
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,000	2.74	-	-	-	-	4.261
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,048	2.87	4.005000	3:03:57 PM	4.2800	4.2775	4.274
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,050	2.88	-	-	-	-	4.284
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,126	3.08	-	-	-	-	4.313
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,142	3.13	1.000000	10:23:37 AM	4.3450	4.3450	4.376
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,186	3.25	589.100000	3:34:39 PM	4.3800	4.4094	4.407
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,224	3.35	-	-	-	-	4.349
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,302	3.57	2.010000	11:23:18 AM	4.3500	4.3411	4.358
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,371	3.75	-	-	-	-	4.401
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,512	4.14	1396.500000	3:57:35 PM	4.4000	4.3966	4.403
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,551	4.25	8.500000	2:01:38 PM	4.5000	4.5000	4.434
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,595	4.37	-	-	-	-	4.472
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,658	4.54	-	-	-	-	4.490
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,673	4.58	2.000000	2:34:49 PM	4.5250	4.5075	4.448
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,731	4.74	-	-	-	-	4.411
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,756	4.81	-	-	-	-	4.519
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,908	5.22	15.500000	3:36:29 PM	4.6250	4.6021	4.585
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,910	5.23	-	-	-	-	4.559
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,058	5.64	10.200000	11:53:41 AM	4.7000	4.7000	4.602
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,099	5.75	-	-	-	-	4.603
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,139	5.86	-	-	-	-	4.612
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,190	6.00	-	-	-	-	4.624
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,216	6.07	1454.000000	3:37:40 PM	4.7050	4.7026	4.701
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,434	6.66	-	-	-	-	4.548
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,464	6.75	-	-	-	-	4.648
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,512	6.88	-	-	-	-	4.677
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,596	7.11	-	-	-	-	4.689
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,660	7.28	-	-	-	-	4.700

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RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,785	7.63	4.000000	10:45:34 AM	4.8750	4.8750	4.716
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,983	8.17	1.000000	10:23:36 AM	4.8250	4.8250	4.718
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,240	8.87	-	-	-	-	4.749
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,277	8.97	194.212000	2:51:02 PM	4.8000	4.7749	4.792
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,779	10.35	1.000000	10:46:19 AM	4.7700	4.7700	4.757
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,841	10.52	-	-	-	-	4.782
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,023	11.01	-	-	-	-	4.793
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,197	11.49	17.937500	3:46:22 PM	4.8750	4.8084	4.770
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,275	11.70	-	-	-	-	4.826
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,395	12.03	5.000000	3:50:20 PM	5.0000	5.0000	4.842
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,423	12.11	21.000000	2:43:15 PM	4.9000	4.9000	4.848
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,633	12.68	-	-	-	-	4.890
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,696	12.86	6.800000	2:55:59 PM	5.0000	5.0000	4.902
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,808	13.16	1.750000	2:21:54 PM	5.2000	5.0571	4.968
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,402	14.79	-	-	-	-	5.066
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,731	15.69	-	-	-	-	5.137
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,808	15.90	23.518000	11:35:05 AM	5.1250	5.1466	5.200
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,096	16.69	-	-	-	-	5.195
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,327	17.32	2.000000	3:58:28 PM	5.1500	5.1500	5.221
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,417	17.57	-	-	-	-	5.228
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,486	17.76	47.600000	3:35:26 PM	5.2500	5.2523	5.237
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,607	18.09	-	-	-	-	5.254
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,943	19.01	-	-	-	-	5.250
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,537	20.64	1.500000	2:59:06 PM	5.3000	5.3000	5.280