

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 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	1	0.00	-	-	-	-	-
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	8	0.02	-	-	-	-	3.226
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	15	0.04	0.200000	10:37:48 AM	3.0500	3.0500	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	21	0.06	-	-	-	-	3.235
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	22	0.06	3.250000	11:56:47 AM	3.1500	3.0577	3.224
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	36	0.10	0.355020	2:05:25 PM	3.1500	3.1500	3.208
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	43	0.12	-	-	-	-	3.244
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	50	0.14	-	-	-	-	3.289
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	57	0.16	2.513000	2:05:23 PM	3.2000	3.2000	3.234
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	64	0.18	1.000000	9:45:31 AM	3.0500	3.0500	3.314
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	71	0.19	1.110000	2:09:21 PM	3.1750	3.1750	3.252
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	74	0.20	606.090000	3:45:31 PM	3.4500	3.4626	3.536
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	78	0.21	-	-	-	-	3.288
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	85	0.23	0.624000	11:21:32 AM	3.2500	3.2500	3.324
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	92	0.25	3407.167000	3:58:16 PM	3.2550	3.2608	3.263
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	99	0.27	-	-	-	-	3.330
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	106	0.29	50.000000	11:44:29 AM	3.4250	3.4250	3.388
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	113	0.31	50.435000	3:23:12 PM	3.2650	3.2650	3.241
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	120	0.33	-	-	-	-	3.400
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	127	0.35	60.750000	3:17:24 PM	3.3000	3.3066	3.372
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	134	0.37	-	-	-	-	3.360
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	141	0.39	-	-	-	-	3.375
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	148	0.41	15.600000	3:25:08 PM	3.3500	3.3702	3.457
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	162	0.44	31.797000	3:51:19 PM	3.3800	3.3837	3.516
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	169	0.46	12.140000	3:54:04 PM	3.4000	3.4000	3.521
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	176	0.48	-	-	-	-	3.592
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	183	0.50	1850.381000	3:33:20 PM	3.5550	3.5418	3.680
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	190	0.52	0.710000	9:22:34 AM	3.5000	3.5000	3.537
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	204	0.56	-	-	-	-	3.794
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	204	0.56	5.075000	2:28:17 PM	3.5500	3.5500	3.574
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	205	0.56	307.000000	3:57:37 PM	3.6750	3.6810	3.711
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	218	0.60	-	-	-	-	3.597
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	232	0.64	-	-	-	-	3.820
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	232	0.64	-	-	-	-	3.627
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	253	0.69	-	-	-	-	3.673
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	267	0.73	-	-	-	-	3.703
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	281	0.77	-	-	-	-	3.724
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	295	0.81	-	-	-	-	3.771
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	309	0.85	-	-	-	-	3.765
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	323	0.88	34.000000	2:19:32 PM	3.8500	3.8500	3.863
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	344	0.94	134.215000	3:55:26 PM	3.8350	3.8354	3.834
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	351	0.96	76.408000	2:58:43 PM	3.8500	3.8031	3.841

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RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	358	0.98	-	-	-	-	3.875
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	363	0.99	-	-	-	-	4.052
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	365	1.00	1036.035000	3:58:14 PM	3.9000	3.9170	4.145
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	400	1.10	0.600000	10:34:11 AM	4.0250	4.0250	3.881
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	417	1.14	8.000000	3:43:12 PM	4.0000	4.0000	4.036
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	456	1.25	-	-	-	-	3.972
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	502	1.37	109.910000	3:55:04 PM	4.0000	3.9948	3.990
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	631	1.73	-	-	-	-	4.071
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	666	1.82	-	-	-	-	4.090
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	722	1.98	-	-	-	-	4.075
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	729	2.00	213.007000	3:10:39 PM	4.1000	4.1148	4.115
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	776	2.13	-	-	-	-	4.145
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	888	2.43	56.300000	3:52:48 PM	4.2000	4.1560	4.165
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	917	2.51	-	-	-	-	4.191
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	959	2.63	-	-	-	-	4.219
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	993	2.72	-	-	-	-	4.232
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,041	2.85	12442.465000	3:55:05 PM	4.2950	4.2557	4.296
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,043	2.86	28.006000	3:13:30 PM	4.2750	4.2750	4.253
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,119	3.06	-	-	-	-	4.280
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,135	3.11	200.600000	3:47:35 PM	4.3350	4.3422	4.343
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,179	3.23	905.720000	3:05:36 PM	4.3000	4.3198	4.309
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,217	3.33	-	-	-	-	4.308
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,295	3.55	13.050000	2:32:57 PM	4.4000	4.3577	4.321
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,364	3.73	-	-	-	-	4.350
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,505	4.12	6289.400000	3:56:24 PM	4.3800	4.3435	4.378
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,544	4.23	21.300000	2:29:43 PM	4.4250	4.3311	4.383
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,588	4.35	-	-	-	-	4.404
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,651	4.52	-	-	-	-	4.417
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,666	4.56	-	-	-	-	4.397
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,724	4.72	-	-	-	-	4.355
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,749	4.79	-	-	-	-	4.438
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,901	5.21	599.200000	3:30:34 PM	4.4700	4.4468	4.453
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,903	5.21	-	-	-	-	4.465
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,051	5.62	302.700000	11:38:34 AM	4.4950	4.4981	4.500
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,092	5.73	-	-	-	-	4.491
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,132	5.84	-	-	-	-	4.497
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,183	5.98	-	-	-	-	4.504
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,209	6.05	7971.800000	3:50:10 PM	4.5000	4.4790	4.500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,427	6.65	9.050000	3:15:04 PM	4.5300	4.5322	4.551
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,457	6.73	-	-	-	-	4.521
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,505	6.86	-	-	-	-	4.533
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,589	7.09	20.000000	11:22:34 AM	4.5000	4.5000	4.540

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RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,653	7.26	-	-	-	-	4.677
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,778	7.61	-	-	-	-	4.552
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,976	8.15	900.500000	3:33:40 PM	4.5450	4.5314	4.532
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,233	8.85	6.000000	11:29:18 AM	4.6000	4.6000	4.567
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,270	8.95	1834.000000	3:56:01 PM	4.5250	4.5315	4.526
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,772	10.33	-	-	-	-	4.582
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,834	10.50	-	-	-	-	4.584
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,016	11.00	-	-	-	-	4.591
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,190	11.47	1623.700000	3:48:47 PM	4.5450	4.5387	4.531
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,268	11.69	-	-	-	-	4.622
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,388	12.01	-	-	-	-	4.638
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,416	12.09	6.500000	3:35:18 PM	4.6300	4.6669	4.645
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,626	12.67	1.000000	3:05:16 PM	4.8000	4.8000	4.700
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,689	12.84	-	-	-	-	4.716
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,801	13.14	45.900000	3:12:39 PM	4.8000	4.7553	4.768
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,395	14.77	-	-	-	-	4.921
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,724	15.67	-	-	-	-	4.998
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,801	15.88	-	-	-	-	5.039
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,089	16.67	-	-	-	-	5.064
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,320	17.30	4.000000	2:25:03 PM	5.0700	5.0700	5.094
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,410	17.55	-	-	-	-	5.104
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,479	17.74	22.790000	3:18:04 PM	5.2500	5.1477	5.119
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,600	18.07	-	-	-	-	5.166
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,936	18.99	1263.110000	2:51:24 PM	5.0500	5.0632	5.059
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,530	20.62	8.020000	2:57:06 PM	5.1000	5.1000	5.123