

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 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	1	0.00	-	-	-	-	-
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	8	0.02	0.481000	9:41:27 AM	3.2500	3.2500	3.100
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	15	0.04	-	-	-	-	3.099
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	22	0.06	-	-	-	-	3.100
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	29	0.08	0.300000	9:29:41 AM	3.1500	3.1500	3.228
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	36	0.10	2.000000	3:27:34 PM	3.0350	3.0350	3.070
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	43	0.12	4.365000	10:16:03 AM	3.0000	3.0000	3.234
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	50	0.14	245.172000	2:35:39 PM	3.0350	3.0433	3.043
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	57	0.16	-	-	-	-	3.267
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	59	0.16	1,113.465000	3:20:43 PM	3.6500	3.6502	3.688
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	64	0.18	5.405000	2:18:30 PM	3.1000	3.0370	3.245
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	71	0.19	7.551000	3:08:26 PM	3.0500	3.0401	3.055
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	78	0.21	418.126700	3:11:37 PM	3.0500	3.0517	3.052
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	85	0.23	2,555.820700	3:56:11 PM	3.0500	3.0513	3.062
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	93	0.26	509.674000	2:35:02 PM	3.0500	3.0501	3.050
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	106	0.29	352.200000	2:28:25 PM	3.1750	3.1751	3.187
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	110	0.30	0.094000	9:30:35 AM	3.7800	3.7800	3.724
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	113	0.31	2.629000	2:43:26 PM	3.1250	3.1809	3.206
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	120	0.33	505.193000	3:57:19 PM	3.1250	3.1918	3.200
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	127	0.35	-	-	-	-	3.284
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	134	0.37	7.703000	3:06:08 PM	3.3150	3.3078	3.305
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	141	0.39	0.200000	2:44:41 PM	3.3250	3.3250	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	147	0.40	124.000000	2:26:33 PM	3.7000	3.7392	3.740
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	148	0.41	27.323000	2:49:10 PM	3.3400	3.3461	3.445
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	162	0.44	3.607000	3:04:25 PM	3.3350	3.3350	3.378
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	169	0.46	4.200000	11:20:43 AM	3.3500	3.3500	3.481
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	176	0.48	1,176.401000	3:54:20 PM	3.3400	3.3099	3.320
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	183	0.50	3.433000	3:41:14 PM	3.3850	3.3844	3.426
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	190	0.52	2.000000	3:43:37 PM	3.4150	3.4150	3.500
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	197	0.54	5.700000	2:57:34 PM	3.4500	3.4500	3.600
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	200	0.55	82.255000	3:43:56 PM	3.7950	3.7169	3.768
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	218	0.60	-	-	-	-	3.538
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	225	0.62	32.780000	3:21:01 PM	3.7500	3.7500	3.750
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	232	0.64	-	-	-	-	3.657
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	239	0.65	-	-	-	-	3.578
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	246	0.67	-	-	-	-	3.560
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	253	0.69	104.550000	3:38:49 PM	3.6500	3.6505	3.655
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	260	0.71	-	-	-	-	3.640
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	267	0.73	200.000000	3:20:58 PM	3.6500	3.6550	3.655
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	274	0.75	100.350000	3:37:08 PM	3.6500	3.6550	3.655
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	288	0.79	46.820000	2:51:31 PM	3.6300	3.6533	3.666
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	302	0.83	-	-	-	-	3.677

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RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	316	0.87	7.609000	2:56:01 PM	3.6000	3.6197	3.701
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	330	0.90	10.000000	3:46:16 PM	3.8800	3.8800	3.728
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	330	0.90	85.144000	3:12:38 PM	3.6500	3.6666	3.675
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	331	0.91	13.000000	3:47:12 PM	3.8750	3.8712	3.862
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	344	0.94	114.246000	2:17:34 PM	3.6505	3.6493	3.660
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	358	0.98	-	-	-	-	3.842
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	358	0.98	443.810000	3:32:49 PM	3.6300	3.6581	3.657
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	449	1.23	-	-	-	-	3.887
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	489	1.34	1.700000	11:00:40 AM	3.9500	3.9500	4.024
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	526	1.44	25.985000	3:48:14 PM	3.9500	3.9500	3.969
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	543	1.49	18.130000	3:07:10 PM	4.0250	3.9472	3.997
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	582	1.59	-	-	-	-	3.960
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	628	1.72	203.130000	3:48:47 PM	4.1250	3.9873	3.994
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	757	2.07	-	-	-	-	4.033
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	792	2.17	-	-	-	-	4.058
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	848	2.32	30.250583	3:45:55 PM	4.0500	4.0336	4.059
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	855	2.34	-	-	-	-	4.075
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	902	2.47	-	-	-	-	4.109
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,014	2.78	375.000000	3:43:29 PM	4.0750	4.0950	4.080
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,043	2.86	-	-	-	-	4.172
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,085	2.97	-	-	-	-	4.183
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,119	3.06	-	-	-	-	4.206
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,167	3.20	670.770000	3:53:50 PM	4.1750	4.1799	4.180
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,169	3.20	-	-	-	-	4.222
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,245	3.41	-	-	-	-	4.261
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,261	3.45	10.300000	3:33:04 PM	4.2900	4.2944	4.343
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,305	3.57	7.800000	3:35:16 PM	4.5000	4.4641	4.351
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,343	3.68	155.000000	3:38:37 PM	4.4750	4.4750	4.504
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,421	3.89	32.590000	11:55:54 AM	4.4200	4.4491	4.362
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,490	4.08	-	-	-	-	4.367
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,631	4.47	852.720000	3:51:08 PM	4.3550	4.3517	4.354
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,670	4.57	-	-	-	-	4.444
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,714	4.69	-	-	-	-	4.743
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,777	4.87	-	-	-	-	4.481
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,792	4.91	48.460000	2:13:05 PM	4.5000	4.5000	4.501
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,875	5.13	-	-	-	-	4.516
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,027	5.55	77.700000	2:58:48 PM	4.6100	4.6014	4.609
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,029	5.56	-	-	-	-	4.564
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,177	5.96	36.950000	11:10:21 AM	4.7500	4.7500	4.571
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,218	6.07	-	-	-	-	4.621
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,258	6.18	-	-	-	-	4.629
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,309	6.32	100.000000	11:24:09 AM	4.8500	4.8500	4.850

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,335	6.39	950.000000	3:32:27 PM	4.6075	4.6004	4.600
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,553	6.99	58.000000	11:12:07 AM	4.7000	4.7028	4.700
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,583	7.07	-	-	-	-	4.696
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,631	7.20	-	-	-	-	4.703
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,715	7.43	-	-	-	-	4.623
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,779	7.61	-	-	-	-	4.692
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,904	7.95	32.828000	11:35:06 AM	4.8750	4.8750	4.743
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,102	8.49	30.000000	3:25:07 PM	4.8250	4.8250	4.726
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,359	9.20	-	-	-	-	4.811
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,396	9.30	750.000000	3:53:46 PM	4.7500	4.7503	4.752
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,898	10.67	-	-	-	-	4.844
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,960	10.84	-	-	-	-	4.907
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,142	11.34	-	-	-	-	4.940
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,316	11.82	750.000000	3:46:55 PM	5.0000	5.0000	5.001
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,394	12.03	-	-	-	-	4.984
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,514	12.36	-	-	-	-	5.000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,542	12.44	-	-	-	-	4.957
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,752	13.01	-	-	-	-	5.030
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,815	13.18	16.000000	11:13:56 AM	5.1000	5.1000	5.037
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,927	13.49	-	-	-	-	4.980
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,521	15.12	-	-	-	-	5.100
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,850	16.02	-	-	-	-	5.125
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,927	16.23	-	-	-	-	5.251
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,215	17.02	-	-	-	-	5.151
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,446	17.65	-	-	-	-	5.167
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,536	17.90	-	-	-	-	5.156
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,605	18.08	6.053000	3:48:59 PM	5.2500	5.2546	5.170
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,726	18.42	-	-	-	-	5.117
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,062	19.34	370.000000	3:09:10 PM	5.1400	5.1582	5.152
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,656	20.96	12.240000	10:45:29 AM	5.3150	5.3150	5.299