

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 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	2	0.01	-	-	-	-	-
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	9	0.03	-	-	-	-	2.999
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	16	0.04	1.000000	10:18:30 AM	2.9000	2.9000	3.000
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	23	0.06	2.742000	2:38:59 PM	3.0000	3.0000	3.077
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	30	0.08	12.353000	2:48:31 PM	3.0000	3.0000	3.070
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	37	0.10	2.727000	2:38:31 PM	3.0000	3.0000	3.078
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	44	0.12	19.425000	3:38:05 PM	2.9000	3.0098	3.040
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	51	0.14	1.850000	11:32:30 AM	3.0300	3.0338	3.188
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	53	0.15	588.861000	3:05:45 PM	3.6350	3.6344	3.666
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	58	0.16	7.457000	2:44:15 PM	3.0000	3.0003	3.109
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	65	0.18	1.874000	2:59:45 PM	3.1000	3.1000	3.021
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	72	0.20	21.660000	3:39:39 PM	2.9000	2.9781	3.054
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	79	0.22	448.647000	3:33:17 PM	3.0000	3.0151	3.040
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	87	0.24	683.054000	2:57:43 PM	3.0000	3.0004	3.018
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	100	0.27	1,181.985000	3:13:18 PM	3.0100	3.0022	3.003
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	104	0.29	0.500000	2:47:15 PM	3.7000	3.7000	3.681
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	107	0.29	-	-	-	-	3.143
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	114	0.31	5.011000	3:13:30 PM	3.0500	3.0339	3.180
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	121	0.33	-	-	-	-	3.200
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	128	0.35	1.450000	2:09:25 PM	3.0000	3.0129	3.300
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	135	0.37	-	-	-	-	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	141	0.39	-	-	-	-	3.559
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	142	0.39	5.060000	2:30:19 PM	3.0100	3.0317	3.324
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	156	0.43	-	-	-	-	3.378
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	163	0.45	-	-	-	-	3.375
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	170	0.47	232.002000	3:28:52 PM	3.0000	3.1350	3.209
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	177	0.49	3.035000	2:42:18 PM	3.2000	3.2000	3.365
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	184	0.50	-	-	-	-	3.434
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	191	0.52	1.500000	3:41:26 PM	3.2500	3.2500	3.450
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	194	0.53	533.450000	3:05:21 PM	3.7750	3.7496	3.799
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	212	0.58	-	-	-	-	3.490
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	219	0.60	10.210000	2:02:36 PM	3.7000	3.5137	3.621
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	226	0.62	22.080000	2:40:05 PM	3.7000	3.7000	3.700
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	233	0.64	0.711000	2:48:57 PM	3.3600	3.3600	3.543
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	240	0.66	1.100000	2:02:17 PM	3.3750	3.3750	3.545
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	247	0.68	-	-	-	-	3.655
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	254	0.70	4.000000	11:19:58 AM	3.4500	3.4500	3.612
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	261	0.72	-	-	-	-	3.655
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	268	0.73	-	-	-	-	3.644
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	282	0.77	1.030000	2:18:59 PM	3.5000	3.5000	3.668
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	296	0.81	-	-	-	-	3.679
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	310	0.85	0.205000	3:29:06 PM	3.5000	3.5000	3.688

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RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	324	0.89	-	-	-	-	3.781
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	324	0.89	4.920000	11:52:50 AM	3.6750	3.6485	3.681
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	325	0.89	17.100000	3:26:59 PM	3.9000	3.9000	3.870
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	338	0.93	-	-	-	-	3.662
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	352	0.96	-	-	-	-	3.855
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	352	0.96	132.772000	3:46:15 PM	3.6700	3.6620	3.664
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	443	1.21	-	-	-	-	3.899
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	483	1.32	551.320000	3:29:10 PM	3.9900	3.9764	4.049
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	520	1.42	-	-	-	-	3.961
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	537	1.47	174.590000	3:44:27 PM	4.0500	4.0468	4.017
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	576	1.58	-	-	-	-	3.967
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	622	1.70	37.966000	3:44:16 PM	4.0000	3.9782	3.954
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	751	2.06	116.000000	10:04:17 AM	4.1000	4.1000	4.129
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	786	2.15	-	-	-	-	4.063
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	842	2.31	-	-	-	-	4.073
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	849	2.32	1.811000	3:37:26 PM	4.0750	4.0750	4.083
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	896	2.45	-	-	-	-	4.110
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,008	2.76	52.000000	10:30:21 AM	4.0750	4.0750	4.088
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,037	2.84	-	-	-	-	4.168
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,079	2.95	-	-	-	-	4.181
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,113	3.05	-	-	-	-	4.199
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,161	3.18	1,701.042000	3:16:57 PM	4.1200	4.1149	4.109
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,163	3.18	-	-	-	-	4.216
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,239	3.39	-	-	-	-	4.250
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,255	3.44	11.000000	3:26:27 PM	4.1500	4.1523	4.198
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,299	3.56	39.000000	2:20:08 PM	4.2750	4.2288	4.353
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,337	3.66	-	-	-	-	4.427
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,415	3.87	42.600000	3:22:57 PM	4.4000	4.4002	4.334
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,484	4.06	-	-	-	-	4.348
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,625	4.45	5,199.030000	3:46:49 PM	4.2300	4.2198	4.231
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,664	4.56	-	-	-	-	4.439
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,708	4.68	-	-	-	-	4.631
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,771	4.85	-	-	-	-	4.459
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,786	4.89	202.530000	2:26:38 PM	4.4800	4.4800	4.510
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,869	5.12	-	-	-	-	4.494
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,021	5.53	851.000000	3:27:01 PM	4.4900	4.4959	4.494
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,023	5.54	-	-	-	-	4.543
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,171	5.94	15.983596	2:48:00 PM	4.6500	4.6012	4.742
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,212	6.06	-	-	-	-	4.600
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,252	6.17	-	-	-	-	4.608
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,303	6.31	-	-	-	-	4.771
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,329	6.38	2,350.000000	3:59:26 PM	4.5300	4.5198	4.528

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,547	6.97	7.055000	2:27:33 PM	4.6500	4.6504	4.702
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,577	7.06	-	-	-	-	4.672
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,625	7.19	-	-	-	-	4.678
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,709	7.42	-	-	-	-	4.638
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,773	7.59	-	-	-	-	4.678
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,898	7.93	-	-	-	-	4.820
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,096	8.48	-	-	-	-	4.724
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,353	9.18	-	-	-	-	4.765
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,390	9.28	2,951.610000	3:41:34 PM	4.6250	4.6448	4.628
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,892	10.66	100.000000	10:55:03 AM	4.8500	4.8500	4.850
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,954	10.83	-	-	-	-	4.853
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,136	11.32	-	-	-	-	4.886
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,310	11.80	1,680.530000	3:58:07 PM	4.9400	4.9425	4.945
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,388	12.01	-	-	-	-	4.931
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,508	12.34	-	-	-	-	4.947
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,536	12.42	1.000000	2:01:28 PM	5.1000	5.1000	4.925
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,746	12.99	-	-	-	-	4.980
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,809	13.17	-	-	-	-	4.987
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,921	13.47	61.500000	3:42:48 PM	5.1250	5.1210	4.963
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,515	15.10	-	-	-	-	5.063
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,844	16.00	-	-	-	-	5.090
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,921	16.21	0.790000	2:48:09 PM	5.2000	5.2000	5.161
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,209	17.00	-	-	-	-	5.112
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,440	17.63	-	-	-	-	5.117
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,530	17.88	-	-	-	-	5.109
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,599	18.07	28.363000	3:36:07 PM	5.1500	5.1562	5.151
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,720	18.40	-	-	-	-	5.078
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,056	19.32	817.450000	3:49:35 PM	5.0100	5.0052	5.005
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,650	20.95	96.280000	3:26:59 PM	5.3000	5.2507	5.250