

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 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	6	0.02	-	-	-	-	3.024
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	13	0.04	-	-	-	-	3.024
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	20	0.06	-	-	-	-	3.082
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	27	0.07	19.210000	2:54:36 PM	3.0000	3.0000	3.070
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	34	0.09	2.040000	10:49:49 AM	2.9500	2.9500	3.079
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	41	0.11	19.090000	3:55:35 PM	2.9000	2.9105	3.040
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	48	0.13	27.500000	11:18:00 AM	2.9500	2.9518	3.268
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	50	0.14	841.876000	3:30:55 PM	3.5500	3.5705	3.638
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	55	0.15	-	-	-	-	3.101
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	62	0.17	5.000000	11:02:19 AM	3.0000	3.0000	3.036
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	69	0.19	20.080000	11:43:52 AM	2.9500	2.9500	3.055
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	76	0.21	64.887000	3:56:11 PM	3.0000	2.9795	3.039
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	84	0.23	33.535000	3:49:43 PM	3.0000	2.9993	3.021
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	97	0.27	137.018000	3:39:45 PM	3.0100	3.0411	3.035
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	101	0.28	21.800000	2:44:33 PM	3.7500	3.7417	3.754
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	104	0.29	28.267000	3:47:32 PM	3.0500	3.0464	3.090
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	111	0.30	7.000000	2:55:42 PM	3.1000	3.1000	3.134
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	118	0.32	6.050000	3:41:01 PM	3.1000	3.1000	3.168
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	125	0.34	96.851000	3:23:10 PM	3.1050	3.2429	3.268
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	132	0.36	1.503000	2:07:41 PM	3.1500	3.1500	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	138	0.38	3.600000	3:39:34 PM	3.8000	3.6785	3.467
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	139	0.38	3.000000	2:57:41 PM	3.1500	3.1500	3.254
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	153	0.42	67.155000	2:44:27 PM	3.1500	3.1500	3.212
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	160	0.44	64.891000	2:14:01 PM	3.1500	3.1799	3.180
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	167	0.46	142.038000	3:37:19 PM	3.1250	3.1294	3.146
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	174	0.48	0.505000	9:54:23 AM	3.1500	3.1500	3.283
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	181	0.50	39.137000	3:42:22 PM	3.2500	3.2500	3.200
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	188	0.52	20.416000	3:33:21 PM	3.2600	3.2549	3.450
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	191	0.52	470.500000	3:22:38 PM	3.7000	3.7079	3.734
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	209	0.57	4.159180	3:27:53 PM	3.2750	3.2750	3.409
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	216	0.59	22.580000	11:25:37 AM	3.7000	3.7000	3.515
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	223	0.61	3.120000	10:44:08 AM	3.2650	3.5606	3.700
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	230	0.63	-	-	-	-	3.476
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	237	0.65	0.500000	10:54:18 AM	3.5000	3.5000	3.486
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	244	0.67	-	-	-	-	3.655
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	251	0.69	5.000000	3:20:59 PM	3.4800	3.4880	3.554
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	258	0.71	51.615000	3:53:42 PM	3.5500	3.5500	3.596
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	265	0.73	-	-	-	-	3.593
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	279	0.76	-	-	-	-	3.633
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	293	0.80	-	-	-	-	3.648
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	307	0.84	-	-	-	-	3.676
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	321	0.88	-	-	-	-	3.745

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RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	321	0.88	20.700000	2:08:34 PM	3.6250	3.6200	3.641
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	322	0.88	113.500000	2:41:18 PM	3.8000	3.7857	3.802
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	335	0.92	11.200000	3:49:48 PM	3.6350	3.6254	3.693
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	349	0.96	-	-	-	-	3.944
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	349	0.96	105.348000	3:42:55 PM	3.6250	3.6426	3.666
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	440	1.21	-	-	-	-	3.843
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	480	1.31	100.794000	3:28:47 PM	3.9000	3.9496	3.944
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	517	1.42	-	-	-	-	3.895
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	534	1.46	677.550000	3:55:51 PM	3.8750	3.8915	3.891
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	573	1.57	-	-	-	-	3.905
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	619	1.70	3,722.500000	3:47:27 PM	4.0000	3.9190	3.885
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	748	2.05	4.700000	3:01:09 PM	3.9000	3.9000	4.123
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	783	2.14	-	-	-	-	3.994
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	839	2.30	1.000000	11:56:37 AM	3.9750	3.9750	4.045
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	846	2.32	9.010000	11:59:53 AM	3.9750	3.9750	3.950
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	893	2.45	-	-	-	-	4.037
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,005	2.75	2,275.050000	3:46:18 PM	3.9780	3.9798	3.982
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,034	2.83	-	-	-	-	4.090
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,076	2.95	-	-	-	-	4.102
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,110	3.04	-	-	-	-	4.118
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,158	3.17	1,046.310000	3:26:00 PM	4.0250	4.0638	4.055
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,160	3.18	0.500000	2:59:38 PM	4.0450	4.0450	4.134
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,236	3.38	-	-	-	-	4.165
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,252	3.43	1,502.200000	10:37:48 AM	4.1000	4.1147	4.109
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,296	3.55	2.000000	11:49:25 AM	4.2000	4.2000	4.355
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,334	3.65	-	-	-	-	4.375
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,412	3.87	41.710000	3:36:02 PM	4.3000	4.3019	4.301
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,481	4.06	-	-	-	-	4.254
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,622	4.44	7,693.010000	3:59:12 PM	4.1675	4.1796	4.168
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,661	4.55	0.500000	2:59:42 PM	4.2700	4.2700	4.207
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,705	4.67	-	-	-	-	4.480
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,768	4.84	-	-	-	-	4.357
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,783	4.88	141.685773	11:58:47 AM	4.3250	4.3515	4.365
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,866	5.11	-	-	-	-	4.390
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,018	5.53	549.500000	3:55:36 PM	4.4000	4.4039	4.403
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,020	5.53	-	-	-	-	4.439
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,168	5.94	700.000000	10:02:47 AM	4.5750	4.5747	4.580
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,209	6.05	-	-	-	-	4.497
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,249	6.16	-	-	-	-	4.507
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,300	6.30	-	-	-	-	4.767
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,326	6.37	6,064.890000	3:55:49 PM	4.4000	4.4221	4.409
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,544	6.97	121.380000	3:10:04 PM	4.6350	4.6424	4.645

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,574	7.05	0.100000	11:25:35 AM	4.6000	4.6000	4.584
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,622	7.18	-	-	-	-	4.593
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,706	7.41	-	-	-	-	4.569
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,770	7.58	65.000000	2:50:44 PM	4.6500	4.6500	4.659
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,895	7.93	-	-	-	-	4.723
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,093	8.47	695.000000	3:55:06 PM	4.6100	4.6029	4.603
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,350	9.17	-	-	-	-	4.714
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,387	9.27	1,717.310000	3:46:45 PM	4.5800	4.5896	4.584
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,889	10.65	-	-	-	-	4.848
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,951	10.82	-	-	-	-	4.823
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,133	11.32	-	-	-	-	4.859
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,307	11.79	4,992.390000	3:44:27 PM	4.9150	4.9145	4.915
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,385	12.01	-	-	-	-	4.910
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,505	12.33	-	-	-	-	4.926
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,533	12.41	-	-	-	-	4.911
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,743	12.99	-	-	-	-	4.959
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,806	13.16	-	-	-	-	4.966
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,918	13.47	127.700000	2:31:49 PM	5.0500	5.1477	5.150
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,512	15.09	-	-	-	-	5.040
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,841	15.99	-	-	-	-	5.066
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,918	16.20	3.480000	3:03:37 PM	5.1200	5.1229	5.121
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,206	16.99	-	-	-	-	5.091
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,437	17.62	-	-	-	-	5.098
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,527	17.87	-	-	-	-	5.094
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,596	18.06	6.810000	3:42:18 PM	5.1500	5.1618	5.129
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,717	18.39	-	-	-	-	5.069
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,053	19.31	672.500000	3:57:36 PM	5.0150	5.0070	5.008
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,647	20.94	57.000000	3:45:26 PM	5.1250	5.0882	5.186