

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 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	7	0.02	37.075000	11:54:02 AM	2.9500	2.9528	2.970
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	14	0.04	0.800000	3:03:11 PM	3.1000	3.1000	2.999
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	21	0.06	18.206000	3:06:39 PM	2.8750	2.9134	3.004
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	28	0.08	20.000000	11:57:15 AM	3.0000	3.0000	2.995
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	35	0.10	50.000000	11:57:40 AM	3.0000	3.0000	3.006
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	42	0.12	-	-	-	-	3.057
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	44	0.12	641.992000	3:46:25 PM	3.5750	3.5637	3.623
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	49	0.13	25.778000	3:03:12 PM	2.8750	2.8750	3.024
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	56	0.15	0.511000	9:49:12 AM	2.9000	2.9000	2.995
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	63	0.17	7.010000	11:53:41 AM	2.9500	2.9500	3.058
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	70	0.19	0.610000	10:25:10 AM	2.9900	2.9900	2.949
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	78	0.21	88.960000	11:18:10 AM	3.0650	2.9306	2.966
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	91	0.25	1,108.295000	3:57:28 PM	3.0525	3.0431	3.037
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	95	0.26	0.280000	2:01:24 PM	3.5500	3.5500	3.756
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	98	0.27	83.970000	3:50:55 PM	3.0350	3.0404	3.051
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	105	0.29	-	-	-	-	3.134
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	112	0.31	19.616000	2:39:32 PM	3.0500	3.0759	3.160
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	119	0.33	20.139000	3:05:11 PM	3.0800	3.0803	3.268
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	126	0.35	0.944000	11:38:55 AM	3.0800	3.0800	3.114
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	132	0.36	-	-	-	-	3.436
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	133	0.36	2.504000	3:54:27 PM	3.1000	3.0921	3.173
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	147	0.40	145.919000	11:08:54 AM	3.0900	3.1248	3.134
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	154	0.42	-	-	-	-	3.180
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	161	0.44	5.100000	2:21:54 PM	3.1000	3.1142	3.220
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	168	0.46	-	-	-	-	3.212
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	175	0.48	-	-	-	-	3.200
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	182	0.50	283.464000	3:50:54 PM	3.1350	3.1466	3.137
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	185	0.51	82.930000	3:51:43 PM	3.6750	3.6718	3.736
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	203	0.56	-	-	-	-	3.322
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	210	0.58	19.550000	3:38:07 PM	3.4000	3.6110	3.393
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	217	0.59	54.310000	3:35:52 PM	3.6500	3.6500	3.679
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	224	0.61	-	-	-	-	3.394
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	231	0.63	2.000000	11:44:24 AM	3.4000	3.4000	3.412
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	238	0.65	-	-	-	-	3.655
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	245	0.67	-	-	-	-	3.473
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	252	0.69	3.239000	11:06:17 AM	3.4250	3.4250	3.550
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	259	0.71	-	-	-	-	3.597
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	273	0.75	-	-	-	-	3.572
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	287	0.79	-	-	-	-	3.584
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	301	0.82	14.409000	3:19:57 PM	3.5150	3.5486	3.575
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	315	0.86	-	-	-	-	3.667
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	315	0.86	1.000000	10:47:26 AM	3.5250	3.5250	3.588

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RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	316	0.87	10.313000	11:55:52 AM	3.7500	3.7518	3.814
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	329	0.90	2.830000	2:52:11 PM	3.5500	3.5500	3.632
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	343	0.94	-	-	-	-	3.907
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	343	0.94	44.005000	3:44:56 PM	3.5850	3.5788	3.600
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	364	1.00	192.733000	3:47:24 PM	3.5800	3.5752	3.576
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	434	1.19	-	-	-	-	3.825
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	474	1.30	-	-	-	-	3.933
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	511	1.40	-	-	-	-	3.870
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	528	1.45	9.000000	2:49:31 PM	3.9150	3.9132	3.896
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	567	1.55	-	-	-	-	3.887
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	613	1.68	73.830000	2:45:11 PM	3.9900	3.9164	3.908
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	742	2.03	5.000000	11:30:50 AM	3.9500	3.9500	4.019
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	777	2.13	-	-	-	-	3.979
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	833	2.28	-	-	-	-	4.042
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	840	2.30	300.000000	2:11:45 PM	4.0000	4.0000	4.000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	887	2.43	-	-	-	-	4.024
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	999	2.74	202.000000	3:58:47 PM	4.0000	4.0000	3.993
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,028	2.82	-	-	-	-	4.080
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,070	2.93	-	-	-	-	4.095
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,104	3.02	-	-	-	-	4.110
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,152	3.15	73.395000	3:48:59 PM	4.1500	4.0441	4.028
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,154	3.16	-	-	-	-	4.128
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,230	3.37	-	-	-	-	4.159
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,246	3.41	25.000000	11:22:53 AM	4.0750	4.0910	4.207
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,290	3.53	-	-	-	-	4.333
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,328	3.64	-	-	-	-	4.292
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,406	3.85	23.450000	3:00:27 PM	4.2900	4.2965	4.306
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,475	4.04	-	-	-	-	4.252
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,616	4.42	3,063.718000	3:55:11 PM	4.2000	4.2432	4.225
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,655	4.53	-	-	-	-	4.206
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,699	4.65	-	-	-	-	4.412
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,762	4.82	-	-	-	-	4.354
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,777	4.87	148.708000	2:07:18 PM	4.3250	4.4134	4.396
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,860	5.09	-	-	-	-	4.386
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,012	5.51	8.000000	3:15:25 PM	4.5000	4.5000	4.399
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,014	5.51	-	-	-	-	4.432
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,162	5.92	50.000000	10:22:22 AM	4.5500	4.5500	4.517
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,203	6.03	-	-	-	-	4.486
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,243	6.14	-	-	-	-	4.495
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,294	6.28	-	-	-	-	4.650
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,320	6.35	1,363.000000	3:29:16 PM	4.5225	4.5117	4.516
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,538	6.95	-	-	-	-	4.647

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,568	7.03	-	-	-	-	4.566
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,616	7.16	-	-	-	-	4.574
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,700	7.39	-	-	-	-	4.567
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,764	7.57	-	-	-	-	4.603
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,889	7.91	-	-	-	-	4.666
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,087	8.45	-	-	-	-	4.543
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,344	9.16	-	-	-	-	4.705
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,381	9.26	656.000000	3:11:47 PM	4.6450	4.6286	4.642
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,883	10.63	-	-	-	-	4.881
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,945	10.80	-	-	-	-	4.851
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,127	11.30	-	-	-	-	4.899
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,301	11.78	518.647000	3:58:30 PM	4.9750	4.9668	4.973
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,379	11.99	-	-	-	-	4.965
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,499	12.32	-	-	-	-	4.981
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,527	12.39	-	-	-	-	4.974
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,737	12.97	-	-	-	-	5.012
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,800	13.14	-	-	-	-	5.018
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,912	13.45	1.000000	10:30:15 AM	5.0500	5.0500	5.151
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,506	15.08	-	-	-	-	5.070
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,835	15.98	-	-	-	-	5.086
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,912	16.19	5.000000	10:59:23 AM	5.1000	5.1000	5.124
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,200	16.98	-	-	-	-	5.100
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,431	17.61	-	-	-	-	5.105
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,521	17.85	1.730000	10:59:34 AM	5.3000	5.3000	5.103
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,590	18.04	5.900000	3:03:15 PM	5.2000	5.2064	5.128
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,711	18.37	-	-	-	-	5.050
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,047	19.29	158.950000	3:41:18 PM	5.1250	5.0635	5.045
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,641	20.92	13.100000	11:55:56 AM	5.3000	5.2536	5.186