

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	2	0.01	-	-	-	-	-
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	9	0.03	-	-	-	-	2.989
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	16	0.04	100.201000	3:29:29 PM	3.0000	2.9501	2.963
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	23	0.06	10.340000	2:23:26 PM	2.9975	2.9975	2.987
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	30	0.08	79.138000	11:29:57 AM	2.8750	2.9824	3.001
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	37	0.10	31.100000	2:23:12 PM	3.0000	2.9132	3.059
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	39	0.11	374.015000	2:58:45 PM	3.5250	3.5259	3.557
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	44	0.12	-	-	-	-	3.009
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	51	0.14	2.100000	3:10:49 PM	3.0200	3.0200	2.996
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	58	0.16	1.400000	2:35:21 PM	2.9500	2.9500	3.060
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	65	0.18	-	-	-	-	2.947
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	73	0.20	-	-	-	-	2.930
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	86	0.24	2,226.987000	3:52:01 PM	3.1000	3.0799	3.062
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	90	0.25	-	-	-	-	3.722
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	93	0.26	0.391000	2:59:02 PM	3.0500	3.0500	3.050
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	100	0.27	0.200000	10:45:42 AM	3.0500	3.0500	3.134
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	107	0.29	2.500000	2:23:42 PM	3.0800	3.0800	3.164
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	114	0.31	10.000000	10:32:19 AM	3.1500	3.1500	3.268
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	121	0.33	3.023000	2:38:51 PM	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	127	0.35	-	-	-	-	3.461
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	128	0.35	1.000000	3:16:15 PM	3.1000	3.1000	3.159
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	142	0.39	-	-	-	-	3.134
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	149	0.41	2.550000	3:41:07 PM	3.2500	3.2500	3.180
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	156	0.43	2.260000	2:44:31 PM	3.3000	3.2845	3.126
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	163	0.45	-	-	-	-	3.207
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	170	0.47	-	-	-	-	3.200
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	177	0.49	130.972000	3:22:57 PM	3.1850	3.1769	3.156
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	180	0.49	94.734000	3:25:50 PM	3.6900	3.6928	3.741
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	198	0.54	-	-	-	-	3.304
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	205	0.56	6.280000	3:37:49 PM	3.6500	3.6500	3.357
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	212	0.58	6.790000	3:38:41 PM	3.6500	3.6003	3.541
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	219	0.60	-	-	-	-	3.377
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	226	0.62	2.000000	3:37:30 PM	3.3500	3.3500	3.397
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	233	0.64	2.000000	2:03:12 PM	3.3500	3.3500	3.655
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	240	0.66	-	-	-	-	3.453
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	247	0.68	2.000000	2:54:55 PM	3.4000	3.4000	3.550
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	254	0.70	-	-	-	-	3.597
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	268	0.73	2.090000	11:54:46 AM	3.4750	3.4750	3.551
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	282	0.77	31.000000	10:39:59 AM	3.6000	3.6000	3.578
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	296	0.81	68.220000	2:03:08 PM	3.5500	3.5500	3.558
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	310	0.85	-	-	-	-	3.709
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	310	0.85	-	-	-	-	3.607

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RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	311	0.85	260.000000	2:56:18 PM	3.8000	3.7740	3.770
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	324	0.89	-	-	-	-	3.638
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	338	0.93	-	-	-	-	3.873
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	338	0.93	35.040000	2:06:17 PM	3.5850	3.5806	3.556
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	359	0.98	75.610000	3:48:58 PM	3.5750	3.5819	3.581
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	429	1.18	-	-	-	-	3.836
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	469	1.28	-	-	-	-	3.957
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	506	1.39	2.152000	10:15:59 AM	3.7200	3.7200	3.875
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	523	1.43	9.200000	3:21:30 PM	3.9400	3.9083	3.896
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	562	1.54	-	-	-	-	3.894
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	608	1.67	4.915000	2:58:20 PM	4.0500	3.9204	3.973
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	737	2.02	53.696000	11:59:20 AM	3.9500	3.9807	4.003
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	772	2.11	-	-	-	-	3.981
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	828	2.27	78.000000	-	-	-	3.981
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	835	2.29	4.025000	10:35:43 AM	3.9000	3.9242	3.982
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	882	2.42	-	-	-	-	4.023
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	994	2.72	0.030000	2:55:11 PM	3.9500	3.9500	3.985
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,023	2.80	2.000000	11:33:35 AM	4.0500	4.0500	4.077
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,065	2.92	-	-	-	-	4.091
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,099	3.01	-	-	-	-	4.106
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,147	3.14	228.200000	3:00:56 PM	4.1200	4.0852	4.089
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,149	3.15	-	-	-	-	4.124
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,225	3.35	-	-	-	-	4.154
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,241	3.40	21.000000	3:00:29 PM	4.1000	4.1183	4.097
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,285	3.52	21.160000	3:56:31 PM	4.2250	4.2250	4.221
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,323	3.62	-	-	-	-	4.251
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,401	3.84	22.010000	3:48:32 PM	4.3500	4.3273	4.279
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,470	4.03	-	-	-	-	4.249
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,611	4.41	154.810000	3:09:25 PM	4.2500	4.2561	4.260
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,650	4.52	9.000000	11:23:29 AM	4.3250	4.3250	4.232
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,694	4.64	-	-	-	-	4.311
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,757	4.81	-	-	-	-	4.358
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,772	4.85	6.010000	2:32:52 PM	4.4000	4.5997	4.388
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,855	5.08	-	-	-	-	4.394
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,007	5.50	92.135000	3:20:45 PM	4.4750	4.4761	4.485
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,009	5.50	-	-	-	-	4.444
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,157	5.91	50.000000	10:39:18 AM	4.6000	4.6000	4.582
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,198	6.02	-	-	-	-	4.506
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,238	6.13	-	-	-	-	4.517
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,289	6.27	-	-	-	-	4.617
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,315	6.34	17.800000	3:00:37 PM	4.6000	4.5866	4.494
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,533	6.94	-	-	-	-	4.617

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,563	7.02	0.800000	2:40:52 PM	4.7000	4.7000	4.600
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,611	7.15	-	-	-	-	4.609
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,695	7.38	-	-	-	-	4.614
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,759	7.55	-	-	-	-	4.604
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,884	7.90	-	-	-	-	4.693
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,082	8.44	-	-	-	-	4.637
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,339	9.14	0.600000	11:55:22 AM	4.8500	4.8500	4.755
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,376	9.24	40.000000	2:47:37 PM	4.6525	4.6525	4.750
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,878	10.62	-	-	-	-	4.900
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,940	10.79	-	-	-	-	4.885
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,122	11.29	-	-	-	-	4.926
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,296	11.76	71.918000	11:46:47 AM	4.9400	4.9400	4.949
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,374	11.98	-	-	-	-	4.982
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,494	12.30	-	-	-	-	4.996
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,522	12.38	6.000000	3:23:01 PM	5.0900	5.0867	4.993
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,732	12.96	-	-	-	-	5.022
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,795	13.13	-	-	-	-	5.028
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,907	13.44	43.500000	11:23:15 AM	4.9650	4.9690	5.153
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,501	15.06	-	-	-	-	5.090
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,830	15.96	-	-	-	-	5.108
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,907	16.17	-	-	-	-	5.151
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,195	16.96	19.400000	11:22:50 AM	5.0600	5.0600	5.111
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,426	17.59	11.000000	2:57:01 PM	5.1950	5.1950	5.107
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,516	17.84	-	-	-	-	5.103
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,585	18.03	10.000000	2:57:52 PM	5.3000	5.3000	5.118
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,706	18.36	-	-	-	-	5.106
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,042	19.28	-	-	-	-	5.054
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,636	20.91	-	-	-	-	5.154