

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	1	0.00	-	-	-	-	-
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	8	0.02	26.200000	2:38:22 PM	2.9500	2.9500	2.992
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	15	0.04	35.000000	11:23:16 AM	2.8750	2.8929	2.963
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	22	0.06	-	-	-	-	2.990
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	29	0.08	37.490000	3:12:20 PM	2.9100	2.9105	3.002
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	36	0.10	79.200000	11:16:33 AM	3.0000	2.9537	3.000
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	38	0.10	468.140000	3:32:13 PM	3.5250	3.5281	3.550
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	43	0.12	2.020000	10:36:22 AM	2.9800	2.9800	3.016
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	50	0.14	-	-	-	-	3.009
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	57	0.16	-	-	-	-	3.060
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	64	0.18	1.010000	11:03:50 AM	2.9200	2.9200	2.946
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	72	0.20	-	-	-	-	2.930
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	85	0.23	1,023.026000	3:57:22 PM	3.1300	3.1255	3.120
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	89	0.24	25.490000	2:29:58 PM	3.6500	3.6500	3.718
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	92	0.25	22.758000	3:11:26 PM	3.1000	3.1000	3.292
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	99	0.27	1.920000	11:30:18 AM	3.1000	3.1000	3.134
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	106	0.29	10.325000	2:24:28 PM	3.1000	3.0836	3.166
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	113	0.31	2.055000	11:29:51 AM	3.1000	3.1000	3.269
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	120	0.33	4.800000	3:27:56 PM	3.1100	3.1027	3.114
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	126	0.35	2.500000	3:52:48 PM	3.5500	3.5500	3.478
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	127	0.35	7.274000	3:47:37 PM	3.1200	3.1131	3.181
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	141	0.39	9.350000	11:22:46 AM	3.1250	3.1250	3.134
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	148	0.41	10.000000	3:01:38 PM	3.3500	3.3500	3.180
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	155	0.42	-	-	-	-	3.126
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	162	0.44	0.250000	10:03:55 AM	3.1350	3.1350	3.224
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	169	0.46	-	-	-	-	3.200
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	176	0.48	219.800000	3:47:48 PM	3.1950	3.1915	3.192
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	179	0.49	40.800000	2:53:46 PM	3.6750	3.6599	3.764
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	197	0.54	-	-	-	-	3.310
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	204	0.56	17.410000	3:08:53 PM	3.6500	3.6500	3.358
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	211	0.58	10.160000	9:48:24 AM	3.6500	3.6500	3.526
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	218	0.60	0.100000	9:42:00 AM	3.2550	3.2550	3.378
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	225	0.62	20.250000	11:50:10 AM	3.3000	3.2988	3.397
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	232	0.64	-	-	-	-	3.655
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	239	0.65	-	-	-	-	3.449
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	246	0.67	1.000000	11:55:10 AM	3.3750	3.3750	3.541
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	253	0.69	2.000000	11:16:06 AM	3.5500	3.5500	3.606
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	267	0.73	105.330000	3:45:08 PM	3.5000	3.4943	3.500
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	281	0.77	2.750000	11:26:19 AM	3.5300	3.5273	3.569
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	295	0.81	58.359000	2:20:58 PM	3.5600	3.5597	3.556
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	309	0.85	1.820000	11:54:27 AM	3.8000	3.8000	3.696
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	309	0.85	4.764000	11:55:32 AM	3.5500	3.5538	3.586

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RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	310	0.85	80.110000	10:54:26 AM	3.8000	3.7719	3.770
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	323	0.88	1.100000	2:35:36 PM	3.5500	3.5500	3.657
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	337	0.92	-	-	-	-	3.846
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	337	0.92	5.685000	3:40:48 PM	3.5750	3.5827	3.556
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	358	0.98	248.282000	3:44:31 PM	3.5750	3.5867	3.585
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	428	1.17	-	-	-	-	3.816
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	468	1.28	611.500000	11:49:39 AM	3.8000	3.8222	3.842
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	505	1.38	0.190000	11:58:51 AM	3.9250	3.9250	3.854
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	522	1.43	674.898000	2:14:25 PM	3.8800	3.8293	3.843
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	561	1.54	-	-	-	-	3.873
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	607	1.66	54.855000	3:27:34 PM	3.9000	3.9028	3.914
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	736	2.02	-	-	-	-	3.979
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	771	2.11	-	-	-	-	3.960
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	827	2.26	86.000000	2:55:56 PM	3.9800	3.9800	3.978
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	834	2.28	474.000000	3:32:25 PM	3.9400	3.9462	3.956
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	881	2.41	-	-	-	-	4.003
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	993	2.72	50.000000	3:53:10 PM	4.0000	4.0000	3.987
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,022	2.80	-	-	-	-	4.058
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,064	2.91	-	-	-	-	4.073
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,098	3.01	-	-	-	-	4.088
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,146	3.14	188.800000	3:20:35 PM	4.0650	4.0641	4.063
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,148	3.14	4.200000	11:04:36 AM	4.1000	4.1000	4.106
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,224	3.35	-	-	-	-	4.137
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,240	3.40	20.000000	11:13:55 AM	4.1250	4.1250	4.098
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,284	3.52	15.310000	2:14:41 PM	4.2350	4.2451	4.221
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,322	3.62	-	-	-	-	4.229
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,400	3.83	66.720000	3:44:37 PM	4.3000	4.3416	4.257
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,469	4.02	-	-	-	-	4.233
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,610	4.41	3,758.850000	3:39:51 PM	4.2145	4.2195	4.215
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,649	4.52	0.300000	11:46:01 AM	4.3250	4.3250	4.225
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,693	4.64	-	-	-	-	4.307
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,756	4.81	-	-	-	-	4.343
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,771	4.85	9.798000	2:28:13 PM	4.3500	4.3615	4.388
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,854	5.08	-	-	-	-	4.379
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,006	5.49	351.000000	11:49:28 AM	4.4100	4.4204	4.418
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,008	5.50	-	-	-	-	4.429
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,156	5.90	117.690000	3:43:55 PM	4.5250	4.5257	4.556
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,197	6.02	-	-	-	-	4.490
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,237	6.13	-	-	-	-	4.500
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,288	6.26	-	-	-	-	4.591
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,314	6.34	1,390.000000	3:38:33 PM	4.4500	4.4864	4.488
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,532	6.93	5.150000	3:27:51 PM	4.8000	4.6691	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	2,562	7.01	-	-	-	-	4.577
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,610	7.15	4.300000	3:12:31 PM	4.6500	4.6500	4.585
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,694	7.38	-	-	-	-	4.588
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,758	7.55	-	-	-	-	4.604
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,883	7.89	-	-	-	-	4.657
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,081	8.44	-	-	-	-	4.637
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,338	9.14	-	-	-	-	4.707
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,375	9.24	527.000000	3:50:25 PM	4.6000	4.6035	4.600
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,877	10.62	-	-	-	-	4.839
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,939	10.78	-	-	-	-	4.827
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,121	11.28	-	-	-	-	4.868
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,295	11.76	1,334.424859	3:39:50 PM	4.9050	4.9262	4.916
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,373	11.97	-	-	-	-	4.927
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,493	12.30	-	-	-	-	4.944
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,521	12.38	-	-	-	-	4.942
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,731	12.95	-	-	-	-	4.976
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,794	13.13	1.500000	11:50:45 AM	5.1000	5.1000	4.983
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,906	13.43	1.065000	3:18:49 PM	5.1000	5.1053	5.101
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,500	15.06	-	-	-	-	5.052
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,829	15.96	-	-	-	-	5.075
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,906	16.17	-	-	-	-	5.117
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,194	16.96	-	-	-	-	5.092
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,425	17.59	-	-	-	-	5.102
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,515	17.84	14.422000	2:46:07 PM	5.2000	5.1487	5.103
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,584	18.03	64.681000	3:26:22 PM	5.2500	5.2479	5.121
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,705	18.36	-	-	-	-	5.116
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,041	19.28	330.000000	3:30:57 PM	5.0500	5.0973	5.100
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,635	20.90	-	-	-	-	5.186