

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 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	7	0.02	21.500000	10:47:29 AM	2.8750	2.8750	2.996
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	14	0.04	5.286000	11:28:45 AM	2.8750	2.8750	2.963
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	21	0.06	27.266000	2:18:36 PM	2.9100	2.9071	2.995
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	28	0.08	2.000000	11:12:01 AM	2.8750	2.8750	3.002
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	35	0.10	55.980000	3:29:56 PM	2.9000	2.9401	2.975
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	37	0.10	363.155000	3:01:58 PM	3.5250	3.5101	3.540
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	42	0.12	-	-	-	-	3.017
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	49	0.13	0.620000	2:46:02 PM	3.0200	3.0200	3.012
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	56	0.15	2.300000	3:39:42 PM	2.9500	2.9500	3.060
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	63	0.17	-	-	-	-	3.244
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	71	0.19	30.230000	2:46:16 PM	2.9200	2.9200	2.933
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	84	0.23	724.256000	3:57:28 PM	3.1300	3.1314	3.125
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	88	0.24	62.000000	2:23:56 PM	3.6500	3.6722	3.684
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	91	0.25	0.503000	11:28:42 AM	3.1250	3.1250	3.271
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	98	0.27	7.565000	3:31:20 PM	3.2000	3.1033	3.134
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	105	0.29	53.183000	2:34:00 PM	3.1000	3.1048	3.169
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	112	0.31	1.500000	3:23:06 PM	3.1250	3.1210	3.269
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	119	0.33	0.519000	3:31:55 PM	3.2500	3.2500	3.141
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	125	0.34	3.620000	3:10:00 PM	3.5500	3.5612	3.471
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	126	0.35	8.768000	2:06:13 PM	3.1100	3.1100	3.188
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	140	0.38	-	-	-	-	3.167
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	147	0.40	-	-	-	-	3.180
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	154	0.42	1.315000	10:24:29 AM	3.1300	3.1262	3.318
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	161	0.44	7.152000	10:31:09 AM	3.1750	3.1750	3.243
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	168	0.46	-	-	-	-	3.238
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	175	0.48	273.494000	3:51:19 PM	3.1950	3.2031	3.196
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	178	0.49	159.285000	3:33:55 PM	3.6450	3.6444	3.689
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	196	0.54	-	-	-	-	3.330
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	203	0.56	67.430000	3:42:51 PM	3.6500	3.6500	3.374
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	210	0.58	10.160000	3:43:27 PM	3.6500	3.6500	3.525
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	217	0.59	-	-	-	-	3.391
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	224	0.61	-	-	-	-	3.408
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	231	0.63	1.000000	10:31:44 AM	3.3750	3.3750	3.644
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	238	0.65	-	-	-	-	3.456
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	245	0.67	17.750000	3:52:25 PM	3.4500	3.5434	3.539
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	252	0.69	1.100000	11:52:28 AM	3.4500	3.4500	3.608
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	266	0.73	-	-	-	-	3.500
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	280	0.77	-	-	-	-	3.567
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	294	0.81	3.727000	3:25:27 PM	3.5150	3.5367	3.556
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	308	0.84	0.686000	2:45:51 PM	3.7000	3.7000	3.684
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	308	0.84	94.510000	11:49:00 AM	3.5750	3.5735	3.650
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	309	0.85	4.740000	2:24:46 PM	3.7800	3.7708	3.771

RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	322	0.88	7.200000	2:44:59 PM	3.5500	3.5500	3.659
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	336	0.92	-	-	-	-	3.821
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	336	0.92	8.082000	2:58:53 PM	3.5750	3.5833	3.556
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	357	0.98	71.778000	3:43:27 PM	3.5800	3.5841	3.586
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	427	1.17	-	-	-	-	3.798
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	467	1.28	10.000000	11:01:27 AM	3.9000	3.9000	3.840
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	504	1.38	-	-	-	-	3.836
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	521	1.43	1.068244	10:16:11 AM	3.8900	3.8900	3.844
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	560	1.53	-	-	-	-	3.856
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	606	1.66	75.470000	3:27:04 PM	3.8750	3.8826	3.887
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	735	2.01	-	-	-	-	3.960
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	770	2.11	-	-	-	-	3.944
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	826	2.26	0.500000	3:23:01 PM	3.9750	3.9750	3.975
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	833	2.28	17.066000	3:02:12 PM	3.9500	3.9729	3.956
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	880	2.41	-	-	-	-	3.987
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	992	2.72	389.540000	3:57:15 PM	3.9775	3.9737	3.980
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,021	2.80	-	-	-	-	4.042
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,063	2.91	5.000000	3:23:30 PM	4.0500	4.0500	4.057
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,097	3.00	-	-	-	-	4.071
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,145	3.14	326.570000	3:09:26 PM	4.0500	4.0299	4.050
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,147	3.14	0.400000	9:57:22 AM	4.0750	4.0750	4.089
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,223	3.35	-	-	-	-	4.119
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,239	3.39	390.000000	3:35:08 PM	4.0750	4.0753	4.080
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,283	3.51	165.660000	3:48:08 PM	4.1000	4.1351	4.135
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,321	3.62	-	-	-	-	4.204
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,399	3.83	7.600000	3:22:55 PM	4.3950	4.3388	4.232
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,468	4.02	-	-	-	-	4.212
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,609	4.41	2,325.300000	3:52:07 PM	4.1800	4.1902	4.184
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,648	4.51	-	-	-	-	4.209
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,692	4.63	-	-	-	-	4.284
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,755	4.81	-	-	-	-	4.318
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,770	4.85	8.720000	3:30:39 PM	4.3250	4.3305	4.388
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,828	5.01	685.670000	3:50:10 PM	4.2285	4.2371	4.230
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,853	5.07	-	-	-	-	4.353
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,005	5.49	449.000000	3:57:50 PM	4.3750	4.3690	4.368
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,007	5.50	-	-	-	-	4.401
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,155	5.90	3.855000	3:31:54 PM	4.5500	4.5492	4.556
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,196	6.01	-	-	-	-	4.460
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,236	6.12	-	-	-	-	4.469
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,287	6.26	-	-	-	-	4.553
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,313	6.33	2,259.100000	3:57:00 PM	4.4150	4.4050	4.405
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,531	6.93	41.200000	2:28:53 PM	4.6000	4.6000	4.618
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,561	7.01	6.675000	3:17:22 PM	4.6000	4.6000	4.545

RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,609	7.14	-	-	-	-	-	4.554
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,693	7.37	-	-	-	-	-	4.559
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,757	7.55	-	-	-	-	-	4.576
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,882	7.89	-	-	-	-	-	4.626
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,080	8.43	300.000000	3:40:37 PM	4.6000	4.6000	-	4.600
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,337	9.14	-	-	-	-	-	4.686
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,374	9.24	823.400000	3:05:44 PM	4.5600	4.5660	-	4.560
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,876	10.61	-	-	-	-	-	4.828
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,938	10.78	-	-	-	-	-	4.820
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,120	11.28	-	-	-	-	-	4.865
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,294	11.76	795.810000	3:52:37 PM	4.9200	4.9120	-	4.914
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,372	11.97	-	-	-	-	-	4.929
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,492	12.30	-	-	-	-	-	4.947
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,520	12.38	1.000000	2:12:50 PM	5.0000	5.0000	-	4.946
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,730	12.95	-	-	-	-	-	4.982
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,793	13.12	-	-	-	-	-	4.990
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,905	13.43	59.000000	3:57:26 PM	5.0250	5.0040	-	5.099
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,499	15.06	-	-	-	-	-	5.063
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,828	15.96	-	-	-	-	-	5.086
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,905	16.17	-	-	-	-	-	5.101
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,193	16.96	-	-	-	-	-	5.101
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,424	17.59	-	-	-	-	-	5.109
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,514	17.83	11.085000	11:28:57 AM	5.1000	5.1000	-	5.110
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,583	18.02	7.530000	11:00:52 AM	5.2350	5.2237	-	5.126
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,704	18.36	-	-	-	-	-	5.121
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,040	19.27	7.280000	11:17:42 AM	5.1000	5.1000	-	5.102
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,634	20.90	-	-	-	-	-	5.182