

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	1	0.00	-	-	-	-	-
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	8	0.02	-	-	-	-	2.934
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	15	0.04	200.000000	9:55:59 AM	2.9750	2.9750	2.975
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	22	0.06	-	-	-	-	3.003
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	29	0.08	-	-	-	-	3.000
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	31	0.09	2,694.281400	3:09:45 PM	3.5000	3.5431	3.589
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	36	0.10	10.285500	2:13:42 PM	2.8750	2.8750	2.993
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	43	0.12	-	-	-	-	2.997
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	50	0.14	5.028000	11:32:20 AM	3.0250	3.0604	3.032
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	57	0.16	1.000000	11:31:43 AM	3.2500	3.2500	3.141
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	65	0.18	317.868000	3:19:35 PM	2.9250	2.9175	2.919
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	78	0.21	1,265.354000	3:58:43 PM	3.1550	3.1654	3.159
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	82	0.23	41.900000	2:46:57 PM	3.6650	3.6554	3.667
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	85	0.23	136.391800	2:35:33 PM	3.1500	3.1548	3.164
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	92	0.25	32.301000	3:54:37 PM	3.1600	3.1529	3.470
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	99	0.27	-	-	-	-	3.156
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	106	0.29	2.503000	2:29:41 PM	3.1350	3.1390	3.214
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	113	0.31	-	-	-	-	3.134
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	119	0.33	-	-	-	-	3.557
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	120	0.33	32.913000	3:25:23 PM	3.1400	3.1400	3.180
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	134	0.37	0.780000	9:43:03 AM	3.2475	3.2475	3.150
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	141	0.39	0.350000	2:53:50 PM	3.1400	3.1400	3.172
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	148	0.41	31.681000	2:29:09 PM	3.1550	3.1550	3.152
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	155	0.42	-	-	-	-	3.216
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	162	0.44	-	-	-	-	3.218
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	169	0.46	166.623000	3:58:17 PM	3.2100	3.2102	3.207
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	172	0.47	1,181.360000	3:38:07 PM	3.6250	3.6268	3.678
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	183	0.50	41.786000	3:10:09 PM	3.2000	3.2000	3.172
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	190	0.52	30.401000	2:10:39 PM	3.2000	3.2000	3.290
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	197	0.54	57.040000	3:57:01 PM	3.6500	3.6500	3.326
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	204	0.56	25.140000	2:04:33 PM	3.6500	3.6500	3.422
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	211	0.58	-	-	-	-	3.360
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	218	0.60	6.084000	10:55:50 AM	3.3000	3.3000	3.381
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	225	0.62	-	-	-	-	3.654
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	232	0.64	-	-	-	-	3.431
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	239	0.65	2.290000	2:59:12 PM	3.3000	3.3000	3.489
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	246	0.67	-	-	-	-	3.610
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	260	0.71	-	-	-	-	3.500
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	274	0.75	-	-	-	-	3.572
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	288	0.79	1.417000	2:57:05 PM	3.5250	3.5235	3.558
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	302	0.83	-	-	-	-	3.706
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	302	0.83	2.000000	2:27:47 PM	3.5350	3.5350	3.650

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RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	303	0.83	194.190000	3:30:33 PM	3.7450	3.7297	3.753
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	316	0.87	-	-	-	-	3.674
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	330	0.90	0.550000	11:33:28 AM	3.8050	3.8050	3.786
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	330	0.90	14.660000	2:49:34 PM	3.5500	3.5500	3.624
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	351	0.96	39.615000	2:51:11 PM	3.5900	3.5761	3.589
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	365	1.00	41.262000	3:08:20 PM	3.5550	3.5574	3.580
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	421	1.15	2.000000	3:51:39 PM	4.0000	4.0000	3.789
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	461	1.26	160.500000	3:23:58 PM	3.8400	3.8301	3.878
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	498	1.36	1.500000	11:00:21 AM	3.9250	3.9250	3.823
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	515	1.41	10.000000	10:40:39 AM	3.8400	3.8400	3.847
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	554	1.52	-	-	-	-	3.844
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	600	1.64	213.200000	3:27:45 PM	3.8650	3.8674	3.831
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	729	2.00	0.010000	11:46:17 AM	3.8250	3.8250	3.932
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	764	2.09	30.000000	10:25:19 AM	4.0150	4.0075	3.929
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	820	2.25	-	-	-	-	3.959
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	827	2.26	100.150000	3:39:38 PM	3.9450	3.9387	3.937
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	874	2.39	-	-	-	-	3.971
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	986	2.70	326.640000	3:33:37 PM	3.9500	3.9249	3.920
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,015	2.78	-	-	-	-	4.025
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,057	2.89	-	-	-	-	4.041
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,091	2.99	-	-	-	-	4.054
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,139	3.12	39.570000	3:33:51 PM	4.0500	4.0245	4.028
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,141	3.12	0.010000	11:40:01 AM	3.9500	3.9500	4.073
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,217	3.33	-	-	-	-	4.102
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,233	3.38	43.735625	3:26:37 PM	4.0500	4.0698	4.076
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,277	3.50	584.540000	11:41:11 AM	4.0500	4.1250	4.123
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,315	3.60	7.000000	3:14:20 PM	4.1500	4.1500	4.165
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,393	3.81	9.737000	3:33:52 PM	4.3100	4.3144	4.274
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,462	4.00	-	-	-	-	4.194
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,603	4.39	3,006.770000	3:55:05 PM	4.1975	4.2021	4.199
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,642	4.50	0.010000	11:41:02 AM	4.1750	4.1750	4.200
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,686	4.62	-	-	-	-	4.270
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,749	4.79	-	-	-	-	4.299
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,764	4.83	80.985000	11:37:21 AM	4.2000	4.3717	4.377
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,822	4.99	118.498000	3:50:47 PM	4.2250	4.2250	4.210
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,847	5.06	-	-	-	-	4.333
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,999	5.47	1,051.030000	3:51:48 PM	4.4350	4.4000	4.382
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,001	5.48	-	-	-	-	4.383
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,149	5.88	10.460000	11:55:01 AM	4.5450	4.5435	4.538
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,190	6.00	-	-	-	-	4.444
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,230	6.11	-	-	-	-	4.455
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,281	6.25	-	-	-	-	4.508

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,307	6.32	900.000000	3:19:38 PM	4.4850	4.4861	4.484
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,525	6.91	1.030000	10:27:29 AM	4.6100	4.6100	4.565
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,555	7.00	-	-	-	-	4.543
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,603	7.13	-	-	-	-	4.555
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,687	7.36	-	-	-	-	4.568
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,751	7.53	-	-	-	-	4.650
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,876	7.87	-	-	-	-	4.631
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,074	8.42	200.000000	-	-	-	4.616
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,331	9.12	-	-	-	-	4.723
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,368	9.22	1,442.870000	3:51:05 PM	4.6200	4.6288	4.626
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,870	10.60	-	-	-	-	4.876
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,932	10.77	-	-	-	-	4.881
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,114	11.26	-	-	-	-	4.929
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,288	11.74	1,024.565000	3:07:21 PM	5.0000	4.9834	4.997
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,366	11.95	-	-	-	-	4.995
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,486	12.28	-	-	-	-	5.012
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,514	12.36	0.100000	10:57:50 AM	5.1000	5.1000	5.012
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,724	12.93	-	-	-	-	5.040
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,787	13.11	-	-	-	-	5.046
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,899	13.41	5.000000	10:04:50 AM	5.1000	5.1000	5.108
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,493	15.04	-	-	-	-	5.097
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,822	15.94	-	-	-	-	5.113
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,899	16.15	3.000000	10:06:58 AM	5.1200	5.1200	5.067
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,187	16.94	-	-	-	-	5.129
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,418	17.57	7.000000	10:10:31 AM	5.2000	5.2000	5.131
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,508	17.82	-	-	-	-	5.130
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,577	18.01	2.000000	10:10:04 AM	5.1975	5.1975	5.152
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,698	18.34	-	-	-	-	5.118
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,034	19.26	20.400000	11:38:03 AM	5.0750	5.0640	5.048
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,628	20.88	50.000000	2:36:07 PM	5.1500	5.1500	5.150