

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 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	6	0.02	-	-	-	-	2.934
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	13	0.04	-	-	-	-	2.975
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	20	0.06	-	-	-	-	3.003
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	27	0.07	34.670000	2:08:00 PM	2.9350	2.9482	3.000
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	29	0.08	583.221220	3:46:42 PM	3.6250	3.5980	3.613
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	34	0.09	0.252000	3:00:57 PM	3.1800	3.1800	2.995
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	41	0.11	5.020000	2:32:33 PM	3.0000	3.0280	3.002
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	48	0.13	0.537000	3:00:57 PM	3.2000	3.0752	3.035
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	55	0.15	40.080000	3:42:13 PM	3.1500	3.1500	3.127
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	63	0.17	114.048000	11:32:59 AM	2.9250	2.9188	2.919
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	76	0.21	508.358000	3:54:59 PM	3.1850	3.1788	3.164
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	80	0.22	1.000000	10:50:25 AM	3.6500	3.6500	3.677
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	83	0.23	48.688000	2:59:39 PM	3.1800	3.1737	3.164
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	90	0.25	135.581000	3:12:55 PM	3.1800	3.1796	3.417
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	97	0.27	40.060000	2:45:54 PM	3.1800	3.1785	3.200
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	104	0.29	10.372000	2:36:23 PM	3.1500	3.1415	3.211
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	111	0.30	491.852000	-	-	-	3.165
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	117	0.32	18.000000	9:55:54 AM	3.5250	3.5250	3.590
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	118	0.32	12.500000	11:47:54 AM	3.1350	3.1782	3.180
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	132	0.36	500.000000	-	-	-	3.150
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	139	0.38	-	-	-	-	3.187
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	146	0.40	300.000000	9:26:58 AM	3.1750	3.1750	3.155
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	153	0.42	3.000000	11:41:08 AM	3.1850	3.1850	3.228
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	160	0.44	-	-	-	-	3.231
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	167	0.46	539.746000	2:43:54 PM	3.1800	3.2243	3.213
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	170	0.47	309.055000	3:56:17 PM	3.6500	3.6452	3.697
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	181	0.50	397.744000	3:09:02 PM	3.2050	3.2036	3.201
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	188	0.52	-	-	-	-	3.295
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	195	0.53	19.600000	2:28:37 PM	3.6500	3.6500	3.326
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	202	0.55	10.580000	2:44:23 PM	3.6500	3.6500	3.406
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	209	0.57	-	-	-	-	3.356
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	216	0.59	-	-	-	-	3.375
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	223	0.61	0.200000	10:41:48 AM	3.6000	3.6000	3.650
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	230	0.63	-	-	-	-	3.418
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	237	0.65	0.209000	11:40:23 AM	3.3250	3.3250	3.467
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	244	0.67	1.100000	3:47:41 PM	3.4500	3.4500	3.604
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	258	0.71	-	-	-	-	3.500
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	272	0.75	5.000000	2:26:41 PM	3.5300	3.5300	3.513
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	286	0.78	-	-	-	-	3.558
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	300	0.82	-	-	-	-	3.724
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	300	0.82	1.000000	10:27:35 AM	3.5250	3.5250	3.637
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	301	0.82	162.757000	2:45:59 PM	3.7500	3.7248	3.726

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RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	314	0.86	-	-	-	-	3.590
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	328	0.90	-	-	-	-	3.791
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	328	0.90	14.232000	11:58:13 AM	3.5600	3.5565	3.582
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	349	0.96	21.622000	2:19:02 PM	3.5500	3.5663	3.587
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	363	0.99	439.151000	3:51:47 PM	3.5550	3.5591	3.562
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	419	1.15	8.294000	11:05:04 AM	3.7500	3.7500	3.798
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	459	1.26	700.000000	2:34:19 PM	3.8300	3.8300	3.848
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	496	1.36	4.000000	11:41:26 AM	3.7500	3.7500	3.830
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	513	1.41	115.000000	3:49:37 PM	3.8750	3.8628	3.860
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	552	1.51	-	-	-	-	3.850
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	598	1.64	64.450000	3:46:51 PM	3.9500	3.9105	3.886
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	727	1.99	-	-	-	-	3.931
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	762	2.09	4.000000	10:11:16 AM	3.9250	3.9250	3.931
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	818	2.24	-	-	-	-	3.957
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	825	2.26	15.000000	11:46:23 AM	3.9500	3.9500	3.938
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	872	2.39	-	-	-	-	3.972
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	984	2.69	5,800.000000	3:55:59 PM	3.9830	3.9785	3.979
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,013	2.77	-	-	-	-	4.024
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,055	2.89	-	-	-	-	4.039
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,089	2.98	-	-	-	-	4.053
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,137	3.11	14.020000	3:21:49 PM	4.0500	4.0515	4.033
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,139	3.12	-	-	-	-	4.071
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,215	3.33	-	-	-	-	4.099
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,231	3.37	-	-	-	-	4.070
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,275	3.49	400.000000	11:02:30 AM	4.0500	4.0500	4.091
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,313	3.60	18.500000	2:22:43 PM	4.1300	4.1300	4.157
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,391	3.81	34.000000	3:46:28 PM	4.3000	4.2559	4.275
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,460	4.00	-	-	-	-	4.189
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,601	4.38	8,126.240000	3:55:41 PM	4.1630	4.1648	4.163
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,640	4.49	2.270000	3:33:33 PM	4.2500	4.2896	4.199
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,684	4.61	-	-	-	-	4.264
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,747	4.78	-	-	-	-	4.291
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,762	4.82	175.000000	3:13:52 PM	4.3525	4.3511	4.356
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,820	4.98	20.500000	10:59:33 AM	4.1850	4.1850	4.217
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,845	5.05	-	-	-	-	4.326
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,997	5.47	246.400000	2:53:34 PM	4.3400	4.3613	4.363
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,999	5.47	-	-	-	-	4.375
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,147	5.88	5.500000	3:21:55 PM	4.5000	4.5000	4.538
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,188	5.99	-	-	-	-	4.435
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,228	6.10	-	-	-	-	4.446
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,279	6.24	-	-	-	-	4.492
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,305	6.31	802.000000	2:52:47 PM	4.4400	4.4400	4.443

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,523	6.91	1.100000	2:08:18 PM	4.6000	4.6000	4.565
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,553	6.99	-	-	-	-	4.532
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,601	7.12	-	-	-	-	4.542
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,685	7.35	-	-	-	-	4.555
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,749	7.53	100.000000	-	-	-	4.644
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,874	7.87	-	-	-	-	4.611
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,072	8.41	150.000000	2:54:07 PM	4.6000	4.5987	4.601
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,329	9.11	-	-	-	-	4.689
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,366	9.22	1,055.000000	3:29:33 PM	4.5900	4.5824	4.582
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,868	10.59	-	-	-	-	4.814
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,930	10.76	-	-	-	-	4.817
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,112	11.26	-	-	-	-	4.860
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,286	11.73	1,356.800000	3:04:06 PM	4.9050	4.9133	4.907
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,364	11.95	-	-	-	-	4.921
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,484	12.28	14.000000	11:13:47 AM	4.9500	4.9500	4.937
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,512	12.35	16.140000	11:14:54 AM	4.9500	4.9591	4.937
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,722	12.93	-	-	-	-	4.962
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,785	13.10	-	-	-	-	4.968
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,897	13.41	-	-	-	-	5.020
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,491	15.03	-	-	-	-	5.020
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,820	15.93	-	-	-	-	5.039
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,897	16.15	-	-	-	-	5.067
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,185	16.93	-	-	-	-	5.055
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,416	17.57	-	-	-	-	5.062
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,506	17.81	-	-	-	-	5.064
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,575	18.00	10.284000	3:48:56 PM	5.2000	5.2622	5.096
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,696	18.33	-	-	-	-	5.071
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,032	19.25	4.000000	11:59:12 AM	5.1100	5.1100	5.048
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,626	20.88	8.000000	3:29:52 PM	5.1000	5.1116	5.150