

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	2	0.01	-	-	-	-	-
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	9	0.03	-	-	-	-	2.975
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	16	0.04	730.630000	11:00:39 AM	2.9350	2.9744	2.982
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	23	0.06	40.000000	3:17:58 PM	2.9250	2.8875	3.000
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	25	0.07	17.894000	2:29:10 PM	3.5500	3.5616	3.594
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	30	0.08	-	-	-	-	3.007
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	37	0.10	-	-	-	-	3.017
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	44	0.12	-	-	-	-	3.044
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	51	0.14	-	-	-	-	3.112
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	59	0.16	-	-	-	-	2.919
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	72	0.20	153.690500	3:57:12 PM	3.1800	3.1911	3.175
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	76	0.21	-	-	-	-	3.634
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	79	0.22	3.200000	2:19:59 PM	3.1800	3.1784	3.164
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	86	0.24	395.321100	3:31:59 PM	3.2100	3.2083	3.211
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	93	0.26	25.879000	2:18:40 PM	3.2000	3.2000	3.210
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	100	0.27	1.500000	3:53:36 PM	3.1500	3.1500	3.196
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	107	0.29	-	-	-	-	3.165
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	113	0.31	1.110000	2:34:51 PM	3.5900	3.5900	3.583
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	114	0.31	9.718000	3:19:52 PM	3.1400	3.1358	3.180
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	128	0.35	-	-	-	-	3.150
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	135	0.37	-	-	-	-	3.194
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	142	0.39	0.800000	2:59:28 PM	3.1750	3.1750	3.155
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	149	0.41	-	-	-	-	3.224
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	156	0.43	-	-	-	-	3.227
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	163	0.45	73.355000	3:23:14 PM	3.2050	3.2148	3.218
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	166	0.45	192.460000	3:31:59 PM	3.6000	3.6001	3.634
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	177	0.49	25.289000	3:54:19 PM	3.2250	3.2247	3.211
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	184	0.50	-	-	-	-	3.273
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	191	0.52	5.510000	2:13:52 PM	3.6500	3.6500	3.301
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	198	0.54	-	-	-	-	3.362
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	205	0.56	-	-	-	-	3.336
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	212	0.58	-	-	-	-	3.356
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	219	0.60	-	-	-	-	3.568
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	226	0.62	5.000000	10:47:18 AM	3.6000	3.6000	3.401
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	233	0.64	-	-	-	-	3.441
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	240	0.66	-	-	-	-	3.541
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	254	0.70	-	-	-	-	3.486
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	268	0.73	-	-	-	-	3.513
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	282	0.77	327.396000	2:29:00 PM	3.5250	3.5405	3.541
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	296	0.81	87.465000	3:44:29 PM	3.6750	3.6570	3.650
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	296	0.81	-	-	-	-	3.636
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	297	0.81	50.079000	11:21:16 AM	3.7350	3.7052	3.730

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RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	310	0.85	-	-	-	-	3.597
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	324	0.89	-	-	-	-	3.768
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	324	0.89	3.100000	3:00:50 PM	3.5500	3.5500	3.590
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	345	0.95	-	-	-	-	3.587
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	359	0.98	185.126000	3:59:53 PM	3.5550	3.5559	3.558
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	415	1.14	3.000000	2:03:13 PM	3.9250	3.9250	3.783
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	455	1.25	48.400000	2:00:28 PM	3.8800	3.8480	3.848
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	492	1.35	459.863000	2:24:26 PM	3.9250	3.9250	3.925
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	509	1.39	11.750000	2:23:43 PM	3.8750	3.8495	3.858
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	548	1.50	-	-	-	-	3.833
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	594	1.63	26.451000	3:34:57 PM	3.9500	3.8612	3.898
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	723	1.98	1.278000	11:03:00 AM	4.0000	4.0000	3.907
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	758	2.08	-	-	-	-	3.910
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	814	2.23	21.610000	2:51:22 PM	3.9500	3.9500	3.924
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	821	2.25	11.500000	3:29:08 PM	3.9250	3.9330	3.931
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	868	2.38	-	-	-	-	3.950
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	980	2.68	481.000000	3:23:06 PM	3.8900	3.8734	3.886
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,009	2.76	-	-	-	-	4.001
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,051	2.88	-	-	-	-	4.016
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,085	2.97	-	-	-	-	4.028
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,133	3.10	837.030000	3:14:46 PM	3.9350	3.9233	3.916
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,135	3.11	24.900000	11:20:56 AM	3.9800	3.9849	4.047
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,211	3.32	-	-	-	-	4.076
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,227	3.36	185.010000	3:38:00 PM	3.9950	4.0029	4.018
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,271	3.48	9.000000	-	-	-	4.138
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,309	3.58	-	-	-	-	4.128
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,387	3.80	14.840000	3:34:29 PM	4.2475	4.2505	4.278
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,456	3.99	-	-	-	-	4.169
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,597	4.37	821.020000	3:50:35 PM	4.1175	4.1227	4.121
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,636	4.48	5.000000	3:48:30 PM	4.2250	4.2325	4.213
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,680	4.60	-	-	-	-	4.252
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,743	4.77	-	-	-	-	4.280
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,758	4.81	0.010000	2:45:02 PM	4.2000	4.2000	4.346
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,816	4.97	225.600000	3:40:52 PM	4.1925	4.1926	4.218
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,841	5.04	-	-	-	-	4.317
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,993	5.46	555.000000	3:43:09 PM	4.3350	4.3402	4.340
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,995	5.46	-	-	-	-	4.369
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,143	5.87	-	-	-	-	4.657
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,184	5.98	-	-	-	-	4.434
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,224	6.09	-	-	-	-	4.445
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,275	6.23	-	-	-	-	4.480
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,301	6.30	1,393.890000	3:53:46 PM	4.3650	4.3663	4.368

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,519	6.90	3.500000	2:35:08 PM	4.5750	4.5929	4.635
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,549	6.98	1.740000	2:05:44 PM	4.6000	4.5914	4.531
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,597	7.11	-	-	-	-	4.541
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,681	7.34	10.000000	10:35:57 AM	4.5900	4.5900	4.553
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,745	7.52	-	-	-	-	4.644
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,870	7.86	-	-	-	-	4.599
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,068	8.40	867.200000	3:32:07 PM	4.5400	4.5481	4.548
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,325	9.10	-	-	-	-	4.656
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,362	9.21	1,444.500000	3:59:12 PM	4.5250	4.5326	4.527
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,864	10.58	4.234000	11:00:32 AM	4.7100	4.7100	4.735
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,926	10.75	-	-	-	-	4.737
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,108	11.25	-	-	-	-	4.763
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,282	11.72	886.388000	3:57:00 PM	4.8000	4.7968	4.796
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,360	11.94	-	-	-	-	4.800
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,480	12.27	-	-	-	-	4.815
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,508	12.34	-	-	-	-	4.817
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,718	12.92	-	-	-	-	4.844
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,781	13.09	-	-	-	-	4.851
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,893	13.40	1.000000	2:17:02 PM	5.1500	5.1500	4.893
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,487	15.02	25.000000	11:17:14 AM	4.9250	4.9250	4.927
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,816	15.92	-	-	-	-	4.961
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,893	16.13	-	-	-	-	5.037
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,181	16.92	-	-	-	-	5.002
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,412	17.56	-	-	-	-	5.023
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,502	17.80	0.250000	11:48:53 AM	5.1700	5.1700	5.030
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,571	17.99	31.550000	2:45:37 PM	5.1700	5.1599	5.025
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,692	18.32	-	-	-	-	5.043
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,028	19.24	111.170000	2:21:05 PM	5.0400	5.0730	5.055
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,622	20.87	0.500000	2:34:59 PM	5.1800	5.1800	5.150