

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	1	0.00	-	-	-	-	-
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	8	0.02	-	-	-	-	2.975
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	15	0.04	-	-	-	-	2.982
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	22	0.06	-	-	-	-	3.000
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	24	0.07	189.865000	3:56:29 PM	3.6000	3.5544	3.590
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	29	0.08	5.760000	3:10:27 PM	2.9400	2.9400	3.013
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	36	0.10	5.050000	2:51:00 PM	3.1500	3.0704	3.021
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	43	0.12	2.515000	3:25:52 PM	2.9000	2.9199	3.047
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	50	0.14	0.246000	2:29:11 PM	3.1500	3.1500	3.109
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	58	0.16	33.366000	11:47:03 AM	2.9000	2.8875	2.919
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	71	0.19	469.660000	3:58:20 PM	3.1825	3.1811	3.175
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	75	0.21	-	-	-	-	3.644
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	78	0.21	27.744000	3:50:39 PM	3.1750	3.1790	3.164
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	85	0.23	227.620000	3:58:02 PM	3.1800	3.1840	3.211
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	92	0.25	6.316000	3:58:45 PM	3.2500	3.2025	3.204
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	99	0.27	154.319000	3:38:49 PM	3.2000	3.2000	3.196
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	106	0.29	-	-	-	-	3.165
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	112	0.31	380.090000	3:08:24 PM	3.5500	3.6837	3.681
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	113	0.31	780.113000	3:35:59 PM	3.1500	3.1499	3.158
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	127	0.35	530.800000	3:50:11 PM	3.1950	3.1940	3.184
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	134	0.37	-	-	-	-	3.195
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	141	0.39	12.750000	3:56:15 PM	3.1500	3.1538	3.155
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	148	0.41	-	-	-	-	3.224
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	155	0.42	-	-	-	-	3.227
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	162	0.44	4.780000	3:35:26 PM	3.2275	3.2262	3.218
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	165	0.45	202.483000	3:52:09 PM	3.6000	3.6101	3.637
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	176	0.48	20.066000	3:23:21 PM	3.2250	3.2230	3.211
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	183	0.50	14.390000	2:14:53 PM	3.2050	3.2050	3.271
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	190	0.52	52.360000	3:37:38 PM	3.6500	3.6500	3.298
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	197	0.54	8.150000	2:40:04 PM	3.6500	3.6500	3.355
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	204	0.56	-	-	-	-	3.333
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	211	0.58	12.468000	11:15:02 AM	3.3000	3.3000	3.352
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	218	0.60	-	-	-	-	3.545
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	225	0.62	-	-	-	-	3.395
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	232	0.64	-	-	-	-	3.433
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	239	0.65	-	-	-	-	3.525
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	253	0.69	-	-	-	-	3.478
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	267	0.73	4.289000	11:52:50 AM	3.5250	3.5058	3.513
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	281	0.77	1.614000	3:18:47 PM	3.5150	3.5218	3.541
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	295	0.81	23.060000	2:20:06 PM	3.6985	3.6985	3.638
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	295	0.81	111.652000	11:55:07 AM	3.5500	3.5746	3.581
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	296	0.81	102.091400	3:33:43 PM	3.7750	3.7531	3.740

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RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	309	0.85	-	-	-	-	3.607
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	323	0.88	-	-	-	-	3.766
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	323	0.88	3.023000	2:34:09 PM	3.5500	3.5500	3.601
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	344	0.94	7.132000	11:23:32 AM	3.5850	3.5766	3.590
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	358	0.98	134.097000	3:39:21 PM	3.5600	3.5527	3.556
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	414	1.13	-	-	-	-	3.781
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	454	1.24	19.200000	11:27:59 AM	3.8000	3.8285	3.841
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	491	1.34	93.127000	3:21:46 PM	3.9000	3.9030	3.921
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	508	1.39	6.300000	3:07:37 PM	3.8700	3.8415	3.859
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	547	1.50	-	-	-	-	3.827
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	593	1.62	92.045000	3:48:00 PM	3.8750	3.8356	3.874
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	722	1.98	0.520000	3:28:29 PM	4.0000	3.8654	3.896
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	757	2.07	-	-	-	-	3.900
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	813	2.23	-	-	-	-	3.921
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	820	2.25	752.000000	3:52:35 PM	3.9250	3.8831	3.915
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	867	2.37	-	-	-	-	3.938
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	979	2.68	66.200000	10:09:02 AM	3.8550	3.8550	3.875
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,008	2.76	-	-	-	-	3.986
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,050	2.88	-	-	-	-	4.000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,084	2.97	-	-	-	-	4.012
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,132	3.10	468.800000	2:43:42 PM	3.9750	3.9157	3.905
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,134	3.11	-	-	-	-	4.029
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,210	3.31	-	-	-	-	4.057
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,226	3.36	58.500000	3:52:36 PM	4.0000	4.0281	4.040
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,270	3.48	39.200000	3:58:06 PM	4.1000	4.1244	4.134
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,308	3.58	13.000000	2:28:30 PM	4.1000	4.0908	4.105
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,386	3.80	20.810000	3:33:46 PM	4.2750	4.2136	4.279
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,455	3.98	-	-	-	-	4.144
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,596	4.37	5,679.840000	3:09:41 PM	4.0950	4.0925	4.097
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,635	4.48	323.000000	2:28:26 PM	4.1500	4.1500	4.156
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,679	4.60	-	-	-	-	4.222
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,742	4.77	-	-	-	-	4.248
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,757	4.81	115.500227	3:36:16 PM	4.2500	4.2522	4.250
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,815	4.97	314.000000	3:15:30 PM	4.1350	4.1504	4.144
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,840	5.04	-	-	-	-	4.283
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,992	5.45	1,741.000000	3:12:36 PM	4.3100	4.3151	4.316
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,994	5.46	-	-	-	-	4.333
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,142	5.86	65.750541	2:38:16 PM	4.5150	4.5382	4.605
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,183	5.98	-	-	-	-	4.394
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,223	6.09	-	-	-	-	4.405
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,274	6.23	-	-	-	-	4.439
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,300	6.30	3,252.065800	3:55:18 PM	4.3275	4.3351	4.332

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,518	6.89	6.750000	3:12:54 PM	4.5000	4.5689	4.635
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,548	6.98	1.000000	3:17:49 PM	4.6000	4.6000	4.491
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,596	7.11	-	-	-	-	4.501
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,680	7.34	-	-	-	-	4.515
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,744	7.51	10.000000	3:56:44 PM	4.6000	4.6000	4.644
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,869	7.86	-	-	-	-	4.562
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,067	8.40	488.000000	2:40:47 PM	4.5100	4.5152	4.517
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,324	9.10	-	-	-	-	4.626
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,361	9.20	3,952.000000	3:15:57 PM	4.4900	4.4904	4.489
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,863	10.58	-	-	-	-	4.710
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,925	10.75	-	-	-	-	4.713
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,107	11.24	-	-	-	-	4.740
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,281	11.72	631.958338	3:50:08 PM	4.7900	4.7742	4.778
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,359	11.93	-	-	-	-	4.779
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,479	12.26	-	-	-	-	4.796
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,507	12.34	2.000000	2:42:59 PM	4.9200	4.9600	4.798
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,717	12.91	-	-	-	-	4.828
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,780	13.09	-	-	-	-	4.836
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,892	13.39	2.500000	11:30:06 AM	5.1000	5.1000	4.876
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,486	15.02	14.730000	11:13:00 AM	4.8750	4.8750	4.918
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,815	15.92	-	-	-	-	4.955
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,892	16.13	3.436500	-	-	-	5.045
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,180	16.92	-	-	-	-	4.999
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,411	17.55	-	-	-	-	5.022
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,501	17.80	1.000000	11:04:14 AM	5.3500	5.3500	5.030
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,570	17.99	57.866000	3:30:22 PM	5.1500	5.0790	5.025
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,691	18.32	142.000000	9:58:32 AM	5.0750	5.0750	5.075
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,027	19.24	64.300000	3:58:46 PM	5.0500	5.0707	5.055
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,621	20.87	1.500000	3:36:54 PM	5.3500	5.2167	5.150