

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 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	2	0.01	-	-	-	-	-
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	9	0.03	3.600000	11:50:19 AM	3.0000	3.0000	2.982
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	16	0.04	25.000000	10:15:12 AM	3.0000	3.0000	3.028
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	18	0.05	2,324.023000	2:51:12 PM	3.6000	3.5904	3.667
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	23	0.06	2.534800	10:41:54 AM	2.8800	2.8800	3.053
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	30	0.08	-	-	-	-	3.050
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	37	0.10	2.304000	11:25:57 AM	3.2000	3.1273	3.069
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	44	0.12	2.010000	2:40:57 PM	3.2250	3.2250	3.109
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	52	0.14	19.022000	11:40:57 AM	2.9000	2.9000	3.000
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	65	0.18	88.881000	3:54:51 PM	3.1600	3.1705	3.178
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	69	0.19	699.280000	3:38:36 PM	3.7000	3.6254	3.625
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	72	0.20	60.000000	2:01:29 PM	3.1900	3.1900	3.181
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	79	0.22	441.540000	3:57:48 PM	3.1650	3.1835	3.194
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	86	0.24	106.150000	3:15:36 PM	3.2000	3.1896	3.207
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	93	0.26	497.972000	3:37:41 PM	3.1350	3.1798	3.194
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	100	0.27	1.010000	2:28:09 PM	3.1750	3.1750	3.165
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	106	0.29	-	-	-	-	3.490
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	107	0.29	6.043000	11:42:40 AM	3.1700	3.1700	3.177
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	121	0.33	15.870000	2:48:21 PM	3.1750	3.1798	3.184
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	128	0.35	-	-	-	-	3.238
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	135	0.37	-	-	-	-	3.155
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	142	0.39	-	-	-	-	3.269
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	149	0.41	5.000000	2:09:02 PM	3.2250	3.2250	3.279
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	156	0.43	9.268600	3:43:59 PM	3.2250	3.1977	3.220
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	159	0.44	1,727.333000	3:36:24 PM	3.5850	3.5812	3.633
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	170	0.47	780.130000	3:34:50 PM	3.2250	3.2971	3.300
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	177	0.49	-	-	-	-	3.334
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	184	0.50	1.008000	11:51:36 AM	3.2100	3.2100	3.351
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	191	0.52	5.070000	3:02:18 PM	3.4500	3.4500	3.387
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	198	0.54	-	-	-	-	3.379
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	205	0.56	1.500000	11:28:27 AM	3.3000	3.3000	3.395
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	212	0.58	-	-	-	-	3.575
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	219	0.60	-	-	-	-	3.428
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	226	0.62	-	-	-	-	3.453
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	233	0.64	1.371000	3:09:58 PM	3.4100	3.4100	3.509
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	247	0.68	2.240000	3:00:48 PM	3.4500	3.4955	3.593
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	261	0.72	-	-	-	-	3.513
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	275	0.75	1.400000	2:54:20 PM	3.5000	3.5054	3.542
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	289	0.79	10.000000	3:27:40 PM	3.7250	3.7063	3.577
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	289	0.79	24.179000	3:21:51 PM	3.4850	3.5689	3.608
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	290	0.79	6.770000	3:50:04 PM	3.8000	3.7771	3.713
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	303	0.83	75.000000	2:35:50 PM	3.4800	3.5167	3.568

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RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	317	0.87	-	-	-	-	3.732
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	317	0.87	194.260000	2:30:04 PM	3.4900	3.5242	3.520
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	338	0.93	21.270000	2:36:39 PM	3.5000	3.5525	3.606
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	352	0.96	11.170000	3:09:54 PM	3.5500	3.5270	3.555
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	408	1.12	7.200000	3:16:36 PM	3.8750	3.8819	3.754
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	448	1.23	-	-	-	-	3.812
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	485	1.33	100.000000	3:01:19 PM	3.8500	3.8500	3.851
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	502	1.37	567.370000	3:24:10 PM	3.8500	3.8500	3.853
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	541	1.48	2.000000	-	-	-	3.801
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	587	1.61	3.650000	3:28:18 PM	3.9250	3.8688	3.850
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	716	1.96	1.000000	9:51:30 AM	3.8850	3.8850	3.866
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	751	2.06	-	-	-	-	3.874
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	807	2.21	3.250000	2:18:56 PM	3.9500	3.9500	3.903
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	814	2.23	-	-	-	-	3.918
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	861	2.36	-	-	-	-	3.910
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	973	2.66	65.000000	3:28:06 PM	3.8650	3.8650	3.871
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,002	2.74	-	-	-	-	3.957
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,044	2.86	-	-	-	-	3.971
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,078	2.95	-	-	-	-	3.982
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,126	3.08	923.100000	3:52:18 PM	3.9200	3.8968	3.897
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,128	3.09	-	-	-	-	3.999
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,204	3.30	-	-	-	-	4.024
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,220	3.34	551.500000	3:47:06 PM	4.0000	4.0000	4.008
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,264	3.46	130.000000	3:33:11 PM	4.1000	4.0838	4.096
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,302	3.57	-	-	-	-	4.064
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,380	3.78	4.500000	3:13:08 PM	4.2500	4.2500	4.174
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,449	3.97	-	-	-	-	4.106
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,590	4.35	3,623.200000	3:54:39 PM	4.0700	4.0697	4.071
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,629	4.46	-	-	-	-	4.155
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,673	4.58	-	-	-	-	4.177
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,736	4.75	-	-	-	-	4.199
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,751	4.79	27.240000	9:55:18 AM	4.2200	4.2200	4.250
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,809	4.95	-	-	-	-	4.136
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,834	5.02	-	-	-	-	4.230
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,986	5.44	910.630000	3:31:35 PM	4.2850	4.2948	4.290
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,988	5.44	-	-	-	-	4.274
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,136	5.85	719.450000	3:48:11 PM	4.4500	4.4507	4.452
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,177	5.96	-	-	-	-	4.328
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,217	6.07	-	-	-	-	4.338
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,268	6.21	-	-	-	-	4.361
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,294	6.28	5,065.110700	3:55:30 PM	4.3050	4.3063	4.309
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,512	6.88	0.370000	11:47:23 AM	4.5850	4.5850	4.534

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,542	6.96	-	-	-	-	4.417
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,590	7.09	-	-	-	-	4.427
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,674	7.32	-	-	-	-	4.443
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,738	7.50	-	-	-	-	4.534
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,863	7.84	-	-	-	-	4.488
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,061	8.38	676.370000	3:54:41 PM	4.4900	4.4925	4.491
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,318	9.08	-	-	-	-	4.571
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,355	9.19	1,290.500000	3:57:42 PM	4.4675	4.4759	4.471
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,857	10.56	-	-	-	-	4.674
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,919	10.73	-	-	-	-	4.682
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,101	11.23	-	-	-	-	4.714
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,275	11.70	456.950000	2:56:06 PM	4.7400	4.7494	4.749
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,353	11.92	-	-	-	-	4.757
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,473	12.25	-	-	-	-	4.774
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,501	12.32	28.000000	10:49:47 AM	4.9150	4.9150	4.777
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,711	12.90	-	-	-	-	4.805
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,774	13.07	-	-	-	-	4.812
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,886	13.38	2.500000	2:28:46 PM	5.0000	5.0000	4.840
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,480	15.00	-	-	-	-	4.893
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,809	15.90	-	-	-	-	4.930
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,886	16.12	-	-	-	-	4.912
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,174	16.90	0.500000	2:27:10 PM	5.2000	5.2000	4.973
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,405	17.54	7.200000	9:46:54 AM	5.0950	5.0950	4.998
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,495	17.78	5.800000	9:43:16 AM	5.0950	5.0950	5.007
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,564	17.97	174.052000	3:26:15 PM	5.0500	5.0518	5.002
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,685	18.30	-	-	-	-	5.074
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,021	19.22	290.000000	2:49:56 PM	5.0500	5.0507	5.049
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,615	20.85	59.848668	3:17:34 PM	5.1650	5.1982	5.195