

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 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	6	0.02	4.360000	11:16:48 AM	2.8500	2.8500	2.982
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	13	0.04	300.000000	11:08:21 AM	2.9750	2.9750	2.978
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	15	0.04	726.656000	3:54:35 PM	3.7000	3.6761	3.687
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	20	0.06	-	-	-	-	3.051
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	27	0.07	-	-	-	-	3.048
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	34	0.09	-	-	-	-	3.059
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	41	0.11	-	-	-	-	3.091
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	49	0.13	36.500000	2:50:34 PM	3.0000	3.0000	3.025
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	62	0.17	139.021000	3:26:59 PM	3.1350	3.1424	3.160
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	66	0.18	1.000000	11:36:35 AM	3.7000	3.7000	3.637
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	69	0.19	159.484000	3:53:08 PM	3.1450	3.1544	3.172
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	76	0.21	300.035000	3:22:10 PM	3.1500	3.1449	3.154
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	83	0.23	236.751000	3:58:21 PM	3.1450	3.1493	3.167
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	90	0.25	10.179000	2:24:12 PM	3.1350	3.1409	3.175
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	97	0.27	107.986000	3:14:43 PM	3.1500	3.1495	3.153
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	103	0.28	-	-	-	-	3.424
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	104	0.29	1.144000	11:11:15 AM	3.1400	3.1400	3.165
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	118	0.32	29.204000	3:25:07 PM	3.2000	3.1671	3.184
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	125	0.34	-	-	-	-	3.204
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	132	0.36	-	-	-	-	3.155
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	139	0.38	-	-	-	-	3.228
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	146	0.40	-	-	-	-	3.235
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	153	0.42	16.757000	2:36:04 PM	3.1500	3.2249	3.215
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	156	0.43	42.275000	3:24:44 PM	3.6050	3.6065	3.664
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	167	0.46	18.869000	3:02:04 PM	3.1750	3.2017	3.230
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	174	0.48	0.500000	2:46:40 PM	3.2000	3.2000	3.278
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	181	0.50	120.814000	3:42:25 PM	3.2255	3.2602	3.190
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	188	0.52	8.670000	3:27:11 PM	3.2250	3.4189	3.325
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	195	0.53	-	-	-	-	3.322
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	202	0.55	-	-	-	-	3.340
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	209	0.57	-	-	-	-	3.542
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	216	0.59	-	-	-	-	3.400
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	223	0.61	17.925000	11:38:46 AM	3.3500	3.3387	3.403
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	230	0.63	1.760000	10:54:35 AM	3.2500	3.2500	3.450
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	244	0.67	2.000000	2:35:11 PM	3.4600	3.4600	3.460
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	258	0.71	1.000000	11:37:50 AM	3.5050	3.5050	3.513
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	272	0.75	-	-	-	-	3.543
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	286	0.78	19.800000	3:59:07 PM	3.7250	3.7470	3.635
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	286	0.78	0.663000	3:11:24 PM	3.4750	3.4750	3.626
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	287	0.79	30.608150	2:27:50 PM	3.7100	3.7134	3.732
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	300	0.82	-	-	-	-	3.593
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	314	0.86	-	-	-	-	3.761

RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	314	0.86	-	-	-	-	3.537
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	335	0.92	-	-	-	-	3.660
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	349	0.96	9.793000	3:14:14 PM	3.4750	3.4894	3.542
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	363	0.99	325.193000	2:37:53 PM	3.4950	3.4855	3.490
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	405	1.11	-	-	-	-	3.780
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	445	1.22	45.000000	10:42:38 AM	3.8250	3.8250	3.848
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	482	1.32	3.000000	10:04:47 AM	3.9200	3.9200	3.831
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	499	1.37	0.500000	10:30:21 AM	3.8400	3.8400	3.853
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	538	1.47	-	-	-	-	3.820
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	584	1.60	49.132100	3:54:56 PM	3.8900	3.7719	3.875
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	713	1.95	-	-	-	-	3.876
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	748	2.05	0.900000	9:37:35 AM	3.9250	3.9250	3.883
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	804	2.20	-	-	-	-	3.908
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	811	2.22	80.000000	10:42:14 AM	3.9000	3.9000	3.908
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	858	2.35	-	-	-	-	3.916
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	970	2.66	9.710000	10:42:47 AM	3.8750	3.8750	3.871
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	999	2.74	-	-	-	-	3.958
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,041	2.85	-	-	-	-	3.970
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,075	2.94	-	-	-	-	3.980
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,123	3.08	585.900000	3:51:24 PM	3.9150	3.9031	3.903
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,125	3.08	3.500000	10:08:17 AM	3.9000	3.9000	3.995
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,201	3.29	-	-	-	-	4.019
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,217	3.33	657.415700	3:50:15 PM	3.9300	3.9373	3.942
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,261	3.45	57.900000	3:43:34 PM	4.0250	4.0728	4.097
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,299	3.56	-	-	-	-	4.056
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,377	3.77	287.700000	3:44:59 PM	4.1750	4.1845	4.183
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,446	3.96	-	-	-	-	4.097
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,587	4.35	5410.900000	3:43:43 PM	4.0400	4.0408	4.046
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,626	4.45	68.500000	11:29:55 AM	4.1500	4.1500	4.150
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,670	4.57	-	-	-	-	4.168
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,733	4.75	-	-	-	-	4.190
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,748	4.79	1.150000	2:18:26 PM	4.3500	4.3500	4.250
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,806	4.95	432.000000	3:57:40 PM	4.1000	4.1131	4.105
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,831	5.01	-	-	-	-	4.221
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,983	5.43	836.320000	3:33:08 PM	4.3000	4.2824	4.288
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,985	5.44	-	-	-	-	4.268
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,133	5.84	630.030000	3:49:13 PM	4.4500	4.4392	4.440
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,174	5.95	-	-	-	-	4.326
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,214	6.06	-	-	-	-	4.338
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,265	6.20	-	-	-	-	4.360
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,291	6.27	3639.000000	3:58:27 PM	4.3450	4.3278	4.334
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,509	6.87	6.250000	2:39:43 PM	4.5600	4.5565	4.510
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,539	6.95	-	-	-	-	4.426

RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,587	7.08	-	-	-	-	4.438
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,671	7.31	-	-	-	-	4.456
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,735	7.49	-	-	-	-	4.550
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,860	7.83	-	-	-	-	4.504
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,058	8.37	734.370000	3:56:47 PM	4.5250	4.5025	4.504
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,315	9.08	-	-	-	-	4.589
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,352	9.18	1949.290000	3:57:39 PM	4.5250	4.5127	4.525
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,854	10.55	-	-	-	-	4.679
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,916	10.72	-	-	-	-	4.686
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,098	11.22	-	-	-	-	4.713
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,272	11.70	135.300000	3:41:33 PM	4.7300	4.7300	4.734
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,350	11.91	-	-	-	-	4.748
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,470	12.24	-	-	-	-	4.764
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,498	12.32	-	-	-	-	4.766
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,708	12.89	-	-	-	-	4.792
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,771	13.06	-	-	-	-	4.800
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,883	13.37	2.500000	11:42:05 AM	4.9500	4.9500	4.823
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,477	15.00	-	-	-	-	4.880
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,806	15.90	-	-	-	-	4.920
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,883	16.11	-	-	-	-	4.876
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,171	16.90	-	-	-	-	4.966
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,402	17.53	0.500000	10:14:26 AM	5.0500	5.0500	4.992
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,492	17.77	1.000000	2:21:42 PM	5.2000	5.2000	5.002
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,561	17.96	12.505000	3:52:11 PM	5.0500	5.1149	4.991
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,682	18.29	-	-	-	-	5.057
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,018	19.21	185.800000	2:59:00 PM	5.0500	5.0500	5.048
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,612	20.84	95.900000	3:45:44 PM	5.0500	5.0751	5.149