

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	2	0.01	-	-	-	-	-
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	9	0.03	-	-	-	-	2.978
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	11	0.03	105.132000	3:48:45 PM	3.6900	3.6697	3.654
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	16	0.04	-	-	-	-	3.061
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	23	0.06	-	-	-	-	3.059
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	30	0.08	-	-	-	-	3.062
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	37	0.10	-	-	-	-	3.086
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	45	0.12	82.159000	2:25:34 PM	2.9000	2.8929	3.025
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	58	0.16	34.214600	2:17:40 PM	3.1350	3.1379	3.160
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	62	0.17	251.110000	3:55:48 PM	3.7000	3.7000	3.691
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	65	0.18	312.463200	3:19:03 PM	3.3000	3.1524	3.154
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	72	0.20	82.911000	3:37:03 PM	3.1450	3.1419	3.155
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	79	0.22	80.007000	3:38:16 PM	3.1350	3.1443	3.162
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	86	0.24	1.721000	10:35:31 AM	3.1350	3.1350	3.175
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	93	0.26	518.629000	3:36:54 PM	3.1600	3.1564	3.157
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	99	0.27	2.000000	3:59:53 PM	3.6500	3.6500	3.516
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	100	0.27	171.805000	3:59:40 PM	3.1500	3.1498	3.151
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	114	0.31	122.511200	3:48:01 PM	3.2000	3.1997	3.195
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	121	0.33	1.430000	10:00:32 AM	3.2000	3.2000	3.204
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	128	0.35	-	-	-	-	3.173
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	135	0.37	-	-	-	-	3.227
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	142	0.39	133.924000	2:43:42 PM	3.1800	3.1897	3.190
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	149	0.41	-	-	-	-	3.215
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	152	0.42	139.303000	3:57:22 PM	3.6750	3.6416	3.692
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	163	0.45	4.845000	3:13:43 PM	3.1750	3.1793	3.233
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	170	0.47	-	-	-	-	3.279
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	177	0.49	31.496000	3:16:28 PM	3.2300	3.3046	3.225
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	184	0.50	3.980000	2:03:58 PM	3.4500	3.4076	3.325
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	191	0.52	522.068000	3:25:43 PM	3.2900	3.2811	3.279
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	198	0.54	20.000000	2:04:56 PM	3.2500	3.2500	3.338
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	205	0.56	-	-	-	-	3.433
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	212	0.58	-	-	-	-	3.400
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	219	0.60	1.010000	3:19:44 PM	3.4250	3.3366	3.399
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	226	0.62	-	-	-	-	3.437
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	240	0.66	6.000000	10:25:17 AM	3.4500	3.4500	3.460
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	254	0.70	-	-	-	-	3.513
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	268	0.73	11.220000	3:21:45 PM	3.4750	3.4750	3.543
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	282	0.77	-	-	-	-	3.672
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	282	0.77	1.340000	10:28:22 AM	3.4750	3.4788	3.606
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	283	0.78	105.390000	3:56:54 PM	3.7750	3.7513	3.744
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	296	0.81	-	-	-	-	3.627
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	310	0.85	-	-	-	-	3.760

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RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	310	0.85	-	-	-	-	3.562
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	331	0.91	2.000000	3:23:02 PM	3.4850	3.4850	3.674
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	345	0.95	14.905000	2:12:02 PM	3.5000	3.5000	3.638
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	359	0.98	105.902000	3:26:54 PM	3.4850	3.4857	3.488
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	401	1.10	2.797000	2:57:19 PM	3.8500	3.8500	3.765
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	441	1.21	-	-	-	-	3.848
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	478	1.31	1.000000	2:41:26 PM	3.8700	3.8700	3.803
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	495	1.36	7.260000	3:48:48 PM	3.8750	3.8468	3.845
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	534	1.46	0.010000	2:32:15 PM	3.8250	3.8250	3.823
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	580	1.59	249.910000	3:35:34 PM	3.8800	3.8283	3.825
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	709	1.94	19.370000	10:34:01 AM	3.8500	3.8500	3.878
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	744	2.04	5.000000	2:47:59 PM	3.8750	3.8750	3.886
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	800	2.19	-	-	-	-	3.908
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	807	2.21	93.590000	3:53:40 PM	3.9000	3.9005	3.900
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	854	2.34	-	-	-	-	3.919
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	966	2.65	396.010000	3:45:50 PM	3.9000	3.8832	3.879
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	995	2.72	0.010000	2:31:59 PM	3.8750	3.8750	3.960
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,037	2.84	-	-	-	-	3.973
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,071	2.93	-	-	-	-	3.983
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,119	3.06	725.500000	3:03:24 PM	3.9600	3.9695	3.967
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,121	3.07	0.100000	9:57:00 AM	4.0500	4.0500	3.998
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,197	3.28	-	-	-	-	4.022
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,213	3.32	161.000000	3:27:51 PM	3.9000	3.9000	3.920
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,257	3.44	160.870000	3:57:56 PM	4.3500	4.3353	4.298
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,295	3.55	-	-	-	-	4.056
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,373	3.76	2.620000	2:11:34 PM	4.2000	4.2000	4.185
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,442	3.95	-	-	-	-	4.098
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,583	4.33	346.000000	3:54:00 PM	4.0850	4.0860	4.087
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,622	4.44	-	-	-	-	4.149
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,666	4.56	-	-	-	-	4.172
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,729	4.73	-	-	-	-	4.193
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,744	4.78	-	-	-	-	4.218
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,802	4.93	12.600000	3:13:05 PM	4.0700	4.0843	3.920
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,827	5.00	-	-	-	-	4.226
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,979	5.42	15.500000	3:48:24 PM	4.3750	4.3581	4.347
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,981	5.42	-	-	-	-	4.276
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,129	5.83	115.060000	3:57:24 PM	4.5000	4.4930	4.467
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,170	5.94	-	-	-	-	4.337
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,210	6.05	-	-	-	-	4.349
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,261	6.19	-	-	-	-	4.370
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,287	6.26	14.200000	3:52:38 PM	4.4000	4.4000	4.397
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,505	6.86	0.500000	10:41:53 AM	4.6500	4.6500	4.498

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,535	6.94	3.069000	2:42:39 PM	4.6100	4.5970	4.445
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,583	7.07	-	-	-	-	4.458
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,667	7.30	-	-	-	-	4.478
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,731	7.48	-	-	-	-	4.550
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,856	7.82	-	-	-	-	4.528
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,054	8.36	-	-	-	-	4.538
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,311	9.07	-	-	-	-	4.622
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,348	9.17	13.000000	3:46:14 PM	4.5600	4.5465	4.546
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,850	10.54	-	-	-	-	4.717
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,912	10.71	-	-	-	-	4.726
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,094	11.21	-	-	-	-	4.754
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,268	11.69	90.125000	3:58:26 PM	4.7900	4.7900	4.781
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,346	11.90	-	-	-	-	4.789
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,466	12.23	-	-	-	-	4.804
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,494	12.30	6.000000	9:52:53 AM	4.9750	4.9750	4.806
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,704	12.88	-	-	-	-	4.829
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,767	13.05	-	-	-	-	4.836
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,879	13.36	10.500000	2:18:32 PM	5.0000	5.0000	4.855
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,473	14.98	-	-	-	-	4.907
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,802	15.89	-	-	-	-	4.947
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,879	16.10	-	-	-	-	4.867
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,167	16.88	-	-	-	-	4.999
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,398	17.52	-	-	-	-	5.034
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,488	17.76	-	-	-	-	5.048
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,557	17.95	12.300000	2:42:34 PM	5.1500	5.1699	4.991
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,678	18.28	-	-	-	-	5.105
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,014	19.20	55.100000	3:57:00 PM	5.2000	5.1930	5.177
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,608	20.83	54.600000	3:58:54 PM	5.2750	5.2750	5.234