

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 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	6	0.02	-	-	-	-	3.247
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	8	0.02	342.764000	3:28:17 PM	3.7000	3.7332	3.766
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	13	0.04	-	-	-	-	3.134
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	20	0.06	-	-	-	-	3.133
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	27	0.07	1.000000	2:17:43 PM	2.8750	2.8750	3.135
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	34	0.09	-	-	-	-	3.147
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	42	0.12	2.600000	10:29:15 AM	2.9000	2.9000	3.025
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	55	0.15	23.028000	3:44:56 PM	3.1300	3.1310	3.160
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	59	0.16	0.681000	2:19:59 PM	3.7250	3.7250	3.629
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	62	0.17	1.000000	10:20:46 AM	3.1450	3.1450	3.151
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	69	0.19	491.007000	3:31:11 PM	3.1400	3.1399	3.145
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	76	0.21	40.057000	3:16:17 PM	3.1400	3.1397	3.163
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	83	0.23	1.315000	3:50:06 PM	3.1350	3.1533	3.179
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	90	0.25	59.190000	3:48:26 PM	3.1400	3.1406	3.152
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	96	0.26	1.000000	2:52:16 PM	3.7000	3.7000	3.565
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	97	0.27	53.012000	3:22:00 PM	3.1400	3.1374	3.350
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	111	0.30	6.781000	2:09:45 PM	3.2000	3.2034	3.200
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	118	0.32	-	-	-	-	3.212
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	125	0.34	52.304000	3:51:19 PM	3.2000	3.2000	3.180
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	132	0.36	0.300000	2:28:32 PM	3.1500	3.1500	3.231
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	139	0.38	1.200000	11:25:05 AM	3.1600	3.1600	3.174
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	146	0.40	51.498000	3:01:25 PM	3.2200	3.2199	3.215
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	149	0.41	363.521000	3:58:54 PM	3.6300	3.6507	3.683
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	160	0.44	20.785000	3:45:45 PM	3.2250	3.2308	3.250
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	167	0.46	-	-	-	-	3.180
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	174	0.48	34.430000	2:23:52 PM	3.1850	3.2498	3.215
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	181	0.50	10.600000	3:28:30 PM	3.2250	3.2377	3.325
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	188	0.52	9.662000	3:46:45 PM	3.2750	3.2714	3.263
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	195	0.53	-	-	-	-	3.327
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	202	0.55	0.450000	3:28:22 PM	3.2250	3.2250	3.417
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	209	0.57	54.240000	3:23:05 PM	3.5000	3.5000	3.473
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	216	0.59	1.020000	10:11:36 AM	3.2500	3.2500	3.390
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	223	0.61	-	-	-	-	3.425
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	237	0.65	3.500000	9:51:23 AM	3.4600	3.4600	3.460
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	251	0.69	0.153000	11:30:46 AM	3.4750	3.4750	3.517
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	265	0.73	-	-	-	-	3.474
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	279	0.76	3.820000	3:09:27 PM	3.4750	3.4789	3.636
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	279	0.76	-	-	-	-	3.617
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	280	0.77	193.250000	3:54:13 PM	3.8000	3.7520	3.775
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	293	0.80	21.100000	2:59:06 PM	3.5000	3.4879	3.627
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	307	0.84	-	-	-	-	3.743
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	307	0.84	-	-	-	-	3.602

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RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	328	0.90	-	-	-	-	3.635
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	342	0.94	37.123000	3:33:58 PM	3.4750	3.4755	3.606
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	356	0.98	41.065000	3:26:19 PM	3.4800	3.4825	3.489
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	398	1.09	5.660000	2:51:02 PM	3.9500	3.8682	3.750
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	438	1.20	45.145000	3:56:27 PM	3.8500	3.8501	3.882
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	475	1.30	110.030000	3:46:10 PM	3.8350	3.8410	3.820
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	492	1.35	63.300000	2:51:24 PM	3.8875	3.7342	3.753
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	531	1.45	-	-	-	-	3.812
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	577	1.58	0.500000	3:57:15 PM	3.8400	3.8400	3.842
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	706	1.93	2.000000	2:50:08 PM	3.9125	3.9125	3.873
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	741	2.03	-	-	-	-	3.883
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	797	2.18	41.000000	-	-	-	3.908
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	804	2.20	128.895000	3:22:29 PM	3.8200	3.8357	3.835
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	851	2.33	-	-	-	-	3.923
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	963	2.64	40.000000	3:41:32 PM	3.9000	3.9100	3.875
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	992	2.72	-	-	-	-	3.975
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,034	2.83	-	-	-	-	3.990
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,068	2.92	-	-	-	-	4.003
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,116	3.06	1366.900000	3:48:02 PM	3.9900	3.9803	3.982
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,118	3.06	-	-	-	-	4.021
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,194	3.27	-	-	-	-	4.049
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,210	3.31	22.000000	10:50:46 AM	4.0100	4.0100	4.012
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,254	3.43	45.400000	10:31:54 AM	4.1800	4.1807	4.230
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,292	3.54	-	-	-	-	4.088
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,370	3.75	62.008000	3:36:56 PM	4.1800	4.2117	4.189
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,439	3.94	-	-	-	-	4.140
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,580	4.33	4962.330000	3:54:25 PM	4.1000	4.1133	4.104
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,619	4.43	98.500000	3:36:55 PM	4.2050	4.2050	4.219
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,663	4.55	-	-	-	-	4.217
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,726	4.73	-	-	-	-	4.240
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,741	4.77	150.819000	9:51:15 AM	4.2750	4.2830	4.280
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,799	4.93	174.000000	10:20:53 AM	4.1500	4.1701	4.160
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,824	4.99	-	-	-	-	4.274
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,976	5.41	600.000000	2:49:22 PM	4.3500	4.3642	4.357
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,978	5.42	-	-	-	-	4.320
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,126	5.82	40.075000	9:36:48 AM	4.4000	4.4000	4.468
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,167	5.93	-	-	-	-	4.376
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,207	6.04	-	-	-	-	4.387
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,258	6.18	-	-	-	-	4.405
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,284	6.25	2822.000000	3:56:38 PM	4.4250	4.4365	4.437
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,502	6.85	0.500000	2:43:28 PM	4.7500	4.7500	4.510
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,532	6.93	0.130000	9:57:49 AM	4.4500	4.4500	4.472

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RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,580	7.06	-	-	-	-	4.483
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,664	7.29	0.100000	3:57:52 PM	4.7000	4.7000	4.502
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,728	7.47	-	-	-	-	4.549
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,853	7.81	-	-	-	-	4.547
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,051	8.35	-	-	-	-	4.537
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,308	9.06	-	-	-	-	4.639
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,345	9.16	2930.700000	3:57:07 PM	4.6200	4.6252	4.627
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,847	10.53	-	-	-	-	4.737
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,909	10.70	-	-	-	-	4.746
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,091	11.20	-	-	-	-	4.775
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,265	11.68	10.600000	3:49:44 PM	4.7750	4.7750	4.809
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,343	11.89	-	-	-	-	4.811
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,463	12.22	-	-	-	-	4.825
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,491	12.30	44.200000	11:54:31 AM	4.8850	4.8850	4.827
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,701	12.87	-	-	-	-	4.849
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,764	13.04	-	-	-	-	4.856
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,876	13.35	36.800000	11:55:06 AM	4.9350	4.9350	4.871
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,470	14.98	-	-	-	-	4.918
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,799	15.88	-	-	-	-	4.952
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,876	16.09	-	-	-	-	4.893
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,164	16.88	-	-	-	-	4.999
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,395	17.51	-	-	-	-	5.050
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,485	17.76	-	-	-	-	5.060
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,554	17.94	11.047000	3:47:50 PM	5.0100	5.1048	4.990
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,675	18.28	-	-	-	-	5.100
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,011	19.20	115.000000	3:57:37 PM	5.1950	5.1768	5.177
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,605	20.82	61.600000	3:32:24 PM	5.2500	5.2403	5.258