

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	5	0.01	-	-	-	-	3.247
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	7	0.02	399.294000	3:38:07 PM	3.7500	3.7499	3.730
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	12	0.03	-	-	-	-	3.133
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	19	0.05	-	-	-	-	3.132
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	26	0.07	-	-	-	-	3.134
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	33	0.09	1.000000	9:49:30 AM	3.1000	3.1000	3.144
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	41	0.11	-	-	-	-	3.025
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	54	0.15	2.759000	2:56:24 PM	3.1300	3.1413	3.160
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	58	0.16	45.000000	3:31:30 PM	3.7000	3.6611	3.644
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	61	0.17	-	-	-	-	3.151
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	68	0.19	163.276000	3:58:01 PM	3.1400	3.1409	3.145
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	75	0.21	11.275000	3:16:56 PM	3.1450	3.1450	3.163
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	82	0.23	0.800000	9:36:09 AM	3.1350	3.1350	3.180
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	89	0.24	52.680000	2:52:19 PM	3.1450	3.1402	3.152
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	95	0.26	12.750000	11:34:51 AM	3.7000	3.6571	3.493
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	96	0.26	14.099000	2:58:59 PM	3.1350	3.1405	3.334
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	110	0.30	4.724000	3:40:13 PM	3.3250	3.1736	3.200
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	117	0.32	-	-	-	-	3.212
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	124	0.34	30.183000	3:41:49 PM	3.2000	3.2000	3.180
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	131	0.36	-	-	-	-	3.233
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	138	0.38	0.500000	11:28:00 AM	3.2100	3.2100	3.174
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	145	0.40	1.252000	3:22:05 PM	3.1750	3.1823	3.215
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	148	0.41	77.510000	3:02:16 PM	3.6500	3.6337	3.697
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	159	0.44	16.450000	3:36:50 PM	3.2250	3.2171	3.254
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	166	0.45	-	-	-	-	3.180
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	173	0.47	9.590000	3:51:27 PM	3.2500	3.2500	3.214
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	180	0.49	18.150000	3:08:40 PM	3.4000	3.3459	3.325
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	187	0.51	1.000000	11:11:37 AM	3.2750	3.2750	3.263
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	194	0.53	-	-	-	-	3.332
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	201	0.55	0.370000	2:13:17 PM	3.2250	3.2250	3.417
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	208	0.57	130.118000	3:37:27 PM	3.5000	3.4966	3.500
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	215	0.59	-	-	-	-	3.391
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	222	0.61	-	-	-	-	3.422
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	236	0.65	400.000000	11:23:43 AM	3.5500	3.5425	3.543
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	250	0.68	5.000000	2:12:20 PM	3.4850	3.4850	3.509

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RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	264	0.72	99.630000	10:30:48 AM	3.5050	3.5050	3.482
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	278	0.76	6.020000	2:46:07 PM	3.8250	3.8250	3.552
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	278	0.76	4.321000	2:56:35 PM	3.4750	3.4750	3.658
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	279	0.76	39.025000	3:53:57 PM	3.7500	3.7511	3.779
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	292	0.80	53.750000	10:18:55 AM	3.4850	3.5083	3.521
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	306	0.84	-	-	-	-	3.724
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	306	0.84	62.180000	2:50:24 PM	3.5000	3.5056	3.520
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	327	0.90	-	-	-	-	3.648
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	341	0.93	0.830000	10:44:24 AM	3.4750	3.4810	3.622
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	355	0.97	107.061000	3:21:32 PM	3.4800	3.4752	3.489
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	397	1.09	30.320000	2:11:27 PM	3.9000	3.9000	3.734
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	437	1.20	51.700000	3:09:25 PM	3.8400	3.8403	3.864
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	474	1.30	41.010000	2:43:16 PM	3.8500	3.8205	3.799
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	491	1.34	23.750000	2:53:59 PM	3.8950	3.8854	3.754
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	530	1.45	-	-	-	-	3.799
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	576	1.58	155.657000	2:23:14 PM	3.8500	3.8153	3.810
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	705	1.93	-	-	-	-	3.866
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	740	2.03	0.400000	2:54:08 PM	3.9500	3.9500	3.877
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	796	2.18	30.000000	-	-	-	3.900
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	803	2.20	102.000000	3:08:14 PM	3.9250	3.9250	3.869
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	850	2.33	-	-	-	-	3.896
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	962	2.63	19.040000	9:28:50 AM	3.8600	3.8600	3.872
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	991	2.71	-	-	-	-	3.972
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,033	2.83	-	-	-	-	3.980
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,067	2.92	-	-	-	-	3.992
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,115	3.05	798.010000	3:36:27 PM	3.9650	3.9557	3.955
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,117	3.06	6.120000	3:07:57 PM	4.0750	4.0446	4.011
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,193	3.27	-	-	-	-	4.040
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,209	3.31	162.700000	3:39:03 PM	3.9750	3.9777	4.048
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,253	3.43	1370.170000	3:22:28 PM	4.1000	4.1121	4.152
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,291	3.54	-	-	-	-	4.079
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,369	3.75	1.504000	3:08:07 PM	4.2500	4.2679	4.189
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,438	3.94	-	-	-	-	4.132
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,579	4.32	1733.110000	3:04:59 PM	4.1075	4.1026	4.109
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,618	4.43	17.000000	9:49:52 AM	4.2000	4.2000	4.217

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,662	4.55	-	-	-	-	4.215
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,725	4.72	-	-	-	-	4.239
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,740	4.76	32.770000	3:36:30 PM	4.3000	4.3000	4.280
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,798	4.92	895.165000	3:20:16 PM	4.0000	4.0963	4.112
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,823	4.99	-	-	-	-	4.275
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,975	5.41	1107.926000	2:19:12 PM	4.3500	4.3401	4.345
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,977	5.41	-	-	-	-	4.326
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,125	5.82	155.110000	3:16:42 PM	4.5000	4.5477	4.538
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,166	5.93	-	-	-	-	4.389
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,206	6.04	-	-	-	-	4.402
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,257	6.18	-	-	-	-	4.420
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,283	6.25	665.700000	3:52:31 PM	4.4400	4.4232	4.426
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,501	6.85	23.100000	3:17:00 PM	4.6500	4.6552	4.529
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,531	6.93	-	-	-	-	4.495
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,579	7.06	-	-	-	-	4.508
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,663	7.29	0.500000	2:31:19 PM	4.7250	4.7250	4.528
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,727	7.47	100.000000	10:59:45 AM	4.7000	4.7000	4.664
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,852	7.81	-	-	-	-	4.574
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,050	8.35	-	-	-	-	4.536
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,307	9.05	-	-	-	-	4.658
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,344	9.16	914.929590	3:40:30 PM	4.6400	4.6361	4.641
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,846	10.53	1.428000	3:23:38 PM	4.7750	4.7750	4.729
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,908	10.70	-	-	-	-	4.735
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,090	11.20	-	-	-	-	4.754
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,264	11.67	468.478000	3:51:59 PM	4.7750	4.7711	4.768
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,342	11.89	-	-	-	-	4.779
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,462	12.22	-	-	-	-	4.791
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,490	12.29	-	-	-	-	4.793
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,700	12.87	-	-	-	-	4.815
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,763	13.04	-	-	-	-	4.822
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,875	13.35	-	-	-	-	4.838
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,469	14.97	-	-	-	-	4.895
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,798	15.87	-	-	-	-	4.935
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,875	16.09	77.100000	3:47:55 PM	5.0700	5.0700	5.070
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,163	16.87	-	-	-	-	4.988

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,394	17.51	-	-	-	-	5.050
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,484	17.75	-	-	-	-	5.060
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,553	17.94	12.104000	3:30:20 PM	5.2250	5.2275	4.990
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,674	18.27	-	-	-	-	5.095
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,010	19.19	62.000000	3:49:53 PM	5.1100	5.1134	5.177
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,604	20.82	113.160000	2:58:52 PM	5.0025	5.0266	5.255