

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	1	0.00	-	-	-	-	-
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	3	0.01	834.910000	3:38:45 PM	3.7000	3.7454	3.717
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	8	0.02	-	-	-	-	3.095
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	15	0.04	6.402000	10:00:40 AM	2.9500	2.9616	3.094
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	22	0.06	1.707000	9:48:07 AM	2.9250	2.9250	3.095
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	29	0.08	6.631090	2:45:09 PM	3.1800	2.9673	3.101
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	37	0.10	120.190000	11:31:33 AM	2.9000	2.8875	3.025
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	50	0.14	69.952000	2:56:52 PM	3.1400	3.1436	3.157
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	54	0.15	2.000000	2:27:20 PM	3.7000	3.7000	3.655
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	57	0.16	-	-	-	-	3.151
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	64	0.18	250.322000	3:55:39 PM	3.1400	3.1387	3.145
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	71	0.19	116.282000	3:58:26 PM	3.1450	3.1423	3.150
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	78	0.21	0.401000	10:54:35 AM	3.1350	3.1350	3.181
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	85	0.23	-	-	-	-	3.152
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	91	0.25	134.000000	11:43:50 AM	3.7000	3.6515	3.650
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	92	0.25	424.596000	3:59:51 PM	3.1500	3.1492	3.154
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	106	0.29	16.331000	3:07:01 PM	3.1350	3.1350	3.208
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	113	0.31	-	-	-	-	3.201
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	120	0.33	18.400000	3:11:58 PM	3.2000	3.2008	3.180
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	127	0.35	0.806000	2:33:00 PM	3.1500	3.1500	3.225
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	134	0.37	1.312000	3:20:29 PM	3.1800	3.1754	3.174
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	141	0.39	2.115000	2:16:23 PM	3.1700	3.1700	3.215
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	144	0.39	216.030000	3:21:47 PM	3.6100	3.6029	3.679
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	155	0.42	4.120000	2:08:17 PM	3.2250	3.2201	3.247
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	162	0.44	-	-	-	-	3.180
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	169	0.46	35.082000	2:46:10 PM	3.1850	3.2072	3.213
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	176	0.48	7.710000	3:05:04 PM	3.2000	3.2262	3.325
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	183	0.50	108.589000	3:55:43 PM	3.2750	3.2750	3.231
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	190	0.52	0.101000	2:31:19 PM	3.2500	3.2500	3.335
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	197	0.54	-	-	-	-	3.417
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	204	0.56	3.830000	3:01:52 PM	3.4500	3.4500	3.500
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	211	0.58	1.050000	2:27:19 PM	3.2500	3.2500	3.392
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	218	0.60	19.017000	2:59:32 PM	3.4500	3.4477	3.419
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	232	0.64	8.410000	3:19:54 PM	3.4500	3.4549	3.543
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	246	0.67	2.500000	10:36:31 AM	3.4500	3.4500	3.501

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RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	260	0.71	11.000000	2:10:45 PM	3.4500	3.4500	3.482
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	274	0.75	1.300000	11:37:16 AM	3.7800	3.7800	3.552
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	274	0.75	0.620000	10:34:19 AM	3.4750	3.4750	3.641
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	275	0.75	172.458000	10:32:26 AM	3.7500	3.7740	3.781
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	288	0.79	3.420000	3:41:25 PM	3.4750	3.4750	3.570
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	302	0.83	-	-	-	-	3.751
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	302	0.83	-	-	-	-	3.568
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	323	0.88	2.161000	2:39:57 PM	3.5000	3.5000	3.640
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	337	0.92	3.500000	11:55:07 AM	3.4900	3.4879	3.605
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	351	0.96	2.154000	10:30:49 AM	3.4750	3.4750	3.504
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	365	1.00	884.228000	3:43:36 PM	3.4850	3.4983	3.504
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	393	1.08	68.362000	3:16:53 PM	3.7750	3.8939	3.878
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	433	1.19	2.200000	11:07:55 AM	3.8500	3.8591	3.879
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	470	1.29	-	-	-	-	3.797
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	487	1.33	177.470665	2:18:38 PM	3.8750	3.8595	3.811
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	526	1.44	2.000000	10:44:55 AM	3.8500	3.8500	3.812
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	572	1.57	16.268000	2:44:01 PM	3.9000	3.8151	3.877
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	701	1.92	25.000000	10:54:54 AM	3.9000	3.9000	3.866
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	736	2.02	1.300000	3:53:24 PM	3.9500	3.9500	3.876
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	792	2.17	2.000000	10:44:36 AM	3.8600	3.8600	3.897
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	799	2.19	48.824000	3:45:20 PM	3.9000	3.8955	3.869
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	846	2.32	-	-	-	-	3.909
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	958	2.62	50.000000	2:25:57 PM	3.9000	3.9000	3.883
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	987	2.70	-	-	-	-	3.959
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,029	2.82	-	-	-	-	3.973
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,063	2.91	-	-	-	-	3.982
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,111	3.04	289.630000	3:49:00 PM	3.9200	3.9300	3.945
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,113	3.05	-	-	-	-	4.001
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,189	3.26	-	-	-	-	4.026
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,205	3.30	5.100000	10:57:00 AM	3.9750	3.9755	3.911
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,249	3.42	420.000000	3:51:29 PM	4.0650	4.0345	4.032
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,287	3.52	-	-	-	-	4.063
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,365	3.74	19.250000	3:48:09 PM	4.1900	4.2056	4.190
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,434	3.93	-	-	-	-	4.114
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,575	4.31	4031.034000	3:57:52 PM	4.0950	4.0945	4.092

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,614	4.42	-	-	-	-	4.172
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,658	4.54	-	-	-	-	4.197
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,721	4.71	-	-	-	-	4.221
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,736	4.75	0.010000	11:47:35 AM	4.2250	4.2250	4.255
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,794	4.91	2.250000	11:48:13 AM	4.1450	4.1450	4.139
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,819	4.98	-	-	-	-	4.257
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,971	5.40	268.600000	3:52:53 PM	4.3150	4.3187	4.318
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,973	5.40	-	-	-	-	4.311
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,121	5.81	392.645000	3:51:32 PM	4.4500	4.4671	4.470
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,162	5.92	-	-	-	-	4.377
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,202	6.03	-	-	-	-	4.389
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,253	6.17	-	-	-	-	4.399
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,279	6.24	1405.200000	3:59:38 PM	4.4350	4.4320	4.429
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,497	6.84	0.105000	3:15:05 PM	4.7500	4.7452	4.499
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,527	6.92	-	-	-	-	4.480
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,575	7.05	-	-	-	-	4.494
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,659	7.28	-	-	-	-	4.515
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,723	7.46	194.000000	3:09:28 PM	4.6250	4.6083	4.636
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,848	7.80	-	-	-	-	4.564
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,046	8.34	3.500000	3:09:52 PM	4.6100	4.6100	4.535
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,303	9.04	-	-	-	-	4.657
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,340	9.14	1430.000000	3:59:18 PM	4.6450	4.6343	4.640
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,842	10.52	-	-	-	-	4.740
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,904	10.69	-	-	-	-	4.747
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,086	11.19	-	-	-	-	4.771
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,260	11.66	750.883000	3:47:38 PM	4.7750	4.7834	4.784
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,338	11.88	-	-	-	-	4.801
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,458	12.21	10.400000	11:48:18 AM	5.0000	4.9760	4.815
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,486	12.28	1.500000	3:21:22 PM	4.9700	4.9700	4.818
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,696	12.86	5.000000	11:58:04 AM	4.9600	4.9600	4.844
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,759	13.03	-	-	-	-	4.851
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,871	13.34	-	-	-	-	4.868
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,465	14.96	-	-	-	-	4.938
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,794	15.86	-	-	-	-	4.981
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,871	16.07	0.700000	10:34:55 AM	5.0500	5.0500	5.063

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,159	16.86	-	-	-	-	5.031
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,390	17.50	4.000000	3:43:46 PM	5.1200	5.1200	5.055
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,480	17.74	2.000000	11:58:15 AM	5.1300	5.1300	5.060
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,549	17.93	390.250000	2:14:40 PM	5.0500	5.0624	5.063
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,670	18.26	-	-	-	-	5.103
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,006	19.18	194.000000	3:48:00 PM	5.1100	5.1320	5.131
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,600	20.81	-	-	-	-	5.256