

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPG B 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	1	0.00	-	-	-	-	-
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	6	0.02	-	-	-	-	3.124
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	13	0.04	-	-	-	-	3.124
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	20	0.06	2.000000	3:45:17 PM	2.9500	2.9500	3.125
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	27	0.07	1.000000	2:39:50 PM	2.8750	2.8750	3.129
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	35	0.10	-	-	-	-	3.061
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	48	0.13	22.157000	3:47:19 PM	3.1350	3.1482	3.157
RPG B 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	52	0.14	3.000000	3:47:13 PM	3.6500	3.6500	3.667
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	55	0.15	6.500000	11:28:45 AM	3.1500	3.2077	3.152
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	62	0.17	3219.102000	3:57:10 PM	3.1350	3.1375	3.140
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	69	0.19	1.000000	3:08:34 PM	3.1400	3.1400	3.151
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	76	0.21	9.000000	11:12:11 AM	3.1300	3.1300	3.181
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	83	0.23	11.500000	2:34:39 PM	3.1300	3.1339	3.152
RPG B 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	89	0.24	16.011000	11:43:43 AM	3.7000	3.6014	3.558
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	90	0.25	3556.244700	3:47:23 PM	3.1500	3.1860	3.181
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	104	0.29	138.006000	3:52:42 PM	3.2000	3.1999	3.205
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	111	0.30	-	-	-	-	3.205
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	118	0.32	100.000000	3:53:32 PM	3.2000	3.2000	3.219
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	125	0.34	-	-	-	-	3.229
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	132	0.36	4.600000	11:48:37 AM	3.1750	3.1750	3.174
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	139	0.38	2137.120000	3:47:47 PM	3.1750	3.2323	3.211
RPG B 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	142	0.39	846.646000	3:56:42 PM	3.5800	3.5873	3.627
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	153	0.42	2151.884000	3:57:18 PM	3.2400	3.2394	3.239
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	160	0.44	-	-	-	-	3.180
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	167	0.46	54.388000	3:45:16 PM	3.3000	3.3554	3.261
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	174	0.48	6.670000	3:25:05 PM	3.4000	3.4000	3.325
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	181	0.50	263.353000	3:47:36 PM	3.2750	3.2815	3.296
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	188	0.52	-	-	-	-	3.335
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	195	0.53	-	-	-	-	3.417
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	202	0.55	5.220000	11:46:19 AM	3.4500	3.4500	3.480
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	209	0.57	0.260000	2:37:54 PM	3.3750	3.3750	3.380
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	216	0.59	9.120000	2:01:23 PM	3.4500	3.4500	3.402
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	230	0.63	3.882000	10:59:48 AM	3.4550	3.4550	3.503
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	244	0.67	12.000000	10:34:14 AM	3.4850	3.4850	3.467
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	258	0.71	-	-	-	-	3.482

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RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	272	0.75	13.620000	11:52:41 AM	3.7000	3.7250	3.525
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	272	0.75	10.781000	2:41:53 PM	3.4750	3.4750	3.584
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	273	0.75	709.290000	3:48:57 PM	3.7200	3.6862	3.688
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	286	0.78	3.580000	2:08:48 PM	3.4750	3.4750	3.510
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	300	0.82	-	-	-	-	3.729
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	300	0.82	-	-	-	-	3.510
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	321	0.88	7.040000	2:54:56 PM	3.4750	3.4788	3.583
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	335	0.92	407.705000	3:16:02 PM	3.5000	3.4899	3.493
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	349	0.96	256.102000	10:57:58 AM	3.4900	3.4884	3.500
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	363	0.99	291.709000	3:57:11 PM	3.4900	3.4891	3.490
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	391	1.07	83.900000	3:39:41 PM	3.7500	3.7500	3.844
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	431	1.18	471.140000	3:57:17 PM	3.8000	3.8181	3.822
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	468	1.28	91.393000	3:35:29 PM	3.8400	3.8643	3.794
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	485	1.33	566.770000	3:56:21 PM	3.8000	3.8094	3.814
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	524	1.44	-	-	-	-	3.799
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	570	1.56	361.630000	3:42:45 PM	3.8000	3.8041	3.803
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	699	1.91	11.320000	11:57:48 AM	3.8300	3.8426	3.857
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	734	2.01	11.700000	11:40:58 AM	3.9250	3.9250	3.866
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	790	2.16	1.888700	3:01:29 PM	3.9000	3.9000	3.888
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	797	2.18	2.600000	3:18:41 PM	3.8750	3.8885	3.868
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	844	2.31	-	-	-	-	3.901
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	956	2.62	638.090000	2:43:29 PM	3.9000	3.8230	3.824
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	985	2.70	-	-	-	-	3.950
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,027	2.81	-	-	-	-	3.964
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,061	2.91	-	-	-	-	3.974
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,109	3.04	2083.470000	3:12:03 PM	3.9250	3.9264	3.922
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,111	3.04	20.660000	2:38:06 PM	3.9700	3.9923	3.992
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,187	3.25	-	-	-	-	4.018
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,203	3.29	365.209600	3:01:25 PM	3.9000	3.9000	3.931
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,247	3.41	0.200000	2:43:30 PM	4.1750	4.1750	4.096
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,285	3.52	-	-	-	-	4.054
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,363	3.73	28.805000	3:38:58 PM	4.2150	4.2036	4.208
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,432	3.92	-	-	-	-	4.105
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,573	4.31	2037.826000	3:47:26 PM	4.0650	4.0733	4.073
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,612	4.41	-	-	-	-	4.172

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,656	4.53	-	-	-	-	4.186
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,719	4.71	-	-	-	-	4.210
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,734	4.75	59.437000	-	-	-	4.220
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,792	4.91	0.365000	3:40:50 PM	4.1000	4.1000	4.165
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,817	4.98	-	-	-	-	4.246
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,969	5.39	1588.000000	3:10:42 PM	4.2700	4.2682	4.270
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,971	5.40	-	-	-	-	4.301
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,119	5.80	2045.425000	2:48:35 PM	4.4500	4.4720	4.467
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,160	5.91	-	-	-	-	4.367
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,200	6.02	-	-	-	-	4.381
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,251	6.16	-	-	-	-	4.399
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,277	6.23	3648.710000	3:44:01 PM	4.4250	4.4185	4.420
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,495	6.83	38.205000	3:48:20 PM	4.6200	4.6158	4.497
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,525	6.91	-	-	-	-	4.483
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,573	7.04	-	-	-	-	4.498
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,657	7.27	-	-	-	-	4.519
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,721	7.45	2.000000	10:47:05 AM	4.6200	4.6200	4.636
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,846	7.79	-	-	-	-	4.570
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,044	8.33	77.500000	11:54:10 AM	4.6000	4.6000	4.588
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,301	9.04	-	-	-	-	4.665
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,338	9.14	1403.599590	3:45:01 PM	4.6300	4.6274	4.634
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,840	10.51	-	-	-	-	4.742
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,902	10.68	-	-	-	-	4.749
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,084	11.18	-	-	-	-	4.770
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,258	11.66	1115.283095	3:44:56 PM	4.7500	4.7695	4.785
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,336	11.87	-	-	-	-	4.798
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,456	12.20	-	-	-	-	4.812
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,484	12.28	2.000000	2:32:16 PM	4.8650	4.8650	4.815
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,694	12.85	-	-	-	-	4.841
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,757	13.02	-	-	-	-	4.849
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,869	13.33	-	-	-	-	4.866
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,463	14.96	-	-	-	-	4.938
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,792	15.86	-	-	-	-	4.982
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,869	16.07	80.000000	11:08:28 AM	5.0150	5.0150	5.028
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,157	16.86	-	-	-	-	5.034

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,388	17.49	-	-	-	-	5.058
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,478	17.74	-	-	-	-	5.064
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,547	17.93	2.520000	3:54:15 PM	5.1650	5.1520	5.063
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,668	18.26	-	-	-	-	5.102
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,004	19.18	222.500000	2:43:28 PM	5.1400	5.1404	5.129
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,598	20.80	10.000000	3:57:05 PM	5.1800	5.1800	5.258