

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 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	6	0.02	7.445000	3:04:06 PM	3.4000	3.2537	3.408
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	14	0.04	68.990000	3:45:46 PM	3.2500	3.2500	3.250
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	16	0.04	-	-	-	-	3.785
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	21	0.06	3.000000	11:41:56 AM	3.2900	3.2793	3.279
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	28	0.08	201.345000	3:52:55 PM	3.2950	3.2655	3.289
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	35	0.10	178.863000	3:16:09 PM	3.2750	3.2623	3.302
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	42	0.12	97.164000	3:40:49 PM	3.2650	3.2673	3.270
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	49	0.13	0.500000	3:20:41 PM	3.3150	3.3150	3.328
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	56	0.15	69.278000	3:31:23 PM	3.2650	3.2650	3.270
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	63	0.17	0.500000	11:17:46 AM	3.2750	3.2750	3.418
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	70	0.19	92.559000	3:45:21 PM	3.2000	3.2866	3.470
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	77	0.21	177.833000	3:13:42 PM	3.2650	3.2773	3.320
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	84	0.23	504.072000	3:54:58 PM	3.3000	3.2946	3.295
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	91	0.25	297.191000	3:51:56 PM	3.3000	3.2942	3.296
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	98	0.27	62.321000	3:43:49 PM	3.2900	3.2950	3.300
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	100	0.27	1,850.728000	3:33:47 PM	3.7600	3.7869	3.786
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	105	0.29	200.664000	3:34:37 PM	3.3225	3.3079	3.315
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	112	0.31	7.057000	3:40:50 PM	3.3000	3.3283	3.471
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	119	0.33	4.800000	2:31:50 PM	3.3000	3.3000	3.482
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	126	0.35	-	-	-	-	3.490
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	134	0.37	-	-	-	-	3.481
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	147	0.40	0.390000	2:45:09 PM	3.5000	3.5000	3.551
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	151	0.41	1.950000	10:57:41 AM	3.8350	3.8350	3.742
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	154	0.42	9.272000	3:04:50 PM	3.4750	3.4417	3.439
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	161	0.44	1.034000	11:50:08 AM	3.4000	3.4000	3.556
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	168	0.46	0.860000	2:24:35 PM	3.7000	3.7000	3.578
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	175	0.48	321.701000	3:51:30 PM	3.4750	3.4792	3.482
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	182	0.50	509.300000	3:05:42 PM	3.5250	3.5001	3.500
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	188	0.52	-	-	-	-	3.816
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	189	0.52	11.620000	2:30:35 PM	3.4750	3.4789	3.534
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	210	0.58	86.456000	3:32:18 PM	3.4500	3.4548	3.485
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	217	0.59	3.040000	3:37:33 PM	3.5250	3.5250	3.625
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	224	0.61	-	-	-	-	3.658
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	231	0.63	-	-	-	-	3.719
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	238	0.65	-	-	-	-	3.609
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	241	0.66	35.710000	3:26:09 PM	3.8250	3.7989	3.890
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	259	0.71	-	-	-	-	3.641
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	266	0.73	6.400000	2:21:05 PM	3.5000	3.5000	3.699
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	273	0.75	-	-	-	-	3.735
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	280	0.77	-	-	-	-	3.667
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	287	0.79	300.000000	-	-	-	3.658
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	294	0.81	-	-	-	-	3.691

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RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	301	0.82	73.580000	2:39:24 PM	3.6900	3.6900	3.682
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	308	0.84	618.310000	3:45:47 PM	3.7000	3.6940	3.696
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	315	0.86	343.214910	2:46:33 PM	3.6850	3.6800	3.666
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	329	0.90	-	-	-	-	3.675
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	343	0.94	268.365000	3:02:09 PM	3.6750	3.6967	3.688
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	357	0.98	626.395000	3:54:50 PM	3.7000	3.6857	3.687
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	371	1.02	-	-	-	-	3.816
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	372	1.02	2,576.097000	3:55:14 PM	3.7900	3.8320	3.826
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	399	1.09	-	-	-	-	3.915
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	490	1.34	-	-	-	-	3.832
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	530	1.45	0.800000	3:12:02 PM	3.9000	3.9000	3.905
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	567	1.55	1.000000	3:27:55 PM	3.8750	3.8750	3.758
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	584	1.60	256.520000	3:34:56 PM	3.9000	3.8769	3.883
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	623	1.71	-	-	-	-	3.776
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	669	1.83	30.015000	2:34:43 PM	3.9100	3.9144	3.831
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	798	2.19	-	-	-	-	3.871
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	833	2.28	0.200000	2:56:11 PM	3.8250	3.8250	3.936
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	889	2.43	1.000000	2:53:02 PM	4.0000	4.0000	4.012
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	896	2.45	17.050000	3:17:43 PM	3.9000	3.9184	3.868
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	943	2.58	-	-	-	-	3.889
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.750	7/4/2019	7/4/2022	1055	2.89	-	-	-	-	3.835
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1084	2.97	-	-	-	-	3.916
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1126	3.08	-	-	-	-	3.924
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1160	3.18	-	-	-	-	3.930
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1208	3.31	2,447.005000	3:58:05 PM	3.9850	3.9803	3.998
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1210	3.31	-	-	-	-	3.800
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1286	3.52	-	-	-	-	3.955
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1302	3.57	939.777400	3:34:28 PM	3.8800	3.9933	3.948
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1346	3.69	7.830000	3:19:48 PM	4.1500	4.1500	3.918
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1384	3.79	-	-	-	-	3.974
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1462	4.00	-	-	-	-	3.994
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1531	4.19	-	-	-	-	4.004
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1672	4.58	12,295.118000	3:58:57 PM	4.0500	4.0569	4.074
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1711	4.68	-	-	-	-	3.990
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1755	4.81	-	-	-	-	4.069
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1818	4.98	-	-	-	-	4.068
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1833	5.02	4.572000	10:13:12 AM	4.1000	4.1000	4.186
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1916	5.25	-	-	-	-	4.090
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2068	5.66	670.000000	11:36:57 AM	4.1500	4.1299	4.151
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2070	5.67	-	-	-	-	4.125
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2218	6.07	233.209660	2:54:01 PM	4.2200	4.2444	4.219
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2259	6.19	-	-	-	-	4.166

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2299	6.29	-	-	-	-	4.175
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2350	6.43	-	-	-	-	4.185
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2376	6.51	2,815.000000	3:35:05 PM	4.1700	4.1318	4.148
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2594	7.10	20.167000	3:33:36 PM	4.2800	4.2738	4.381
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2624	7.18	-	-	-	-	4.246
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2672	7.32	-	-	-	-	4.250
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2756	7.55	2.150000	-	-	-	4.347
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2820	7.72	-	-	-	-	4.425
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2945	8.06	-	-	-	-	4.298
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3143	8.61	1,358.217000	2:19:23 PM	4.3500	4.3346	4.350
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3400	9.31	-	-	-	-	4.374
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3437	9.41	5,953.790000	3:49:31 PM	4.3050	4.3000	4.301
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3939	10.78	-	-	-	-	4.417
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4001	10.95	-	-	-	-	4.424
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4183	11.45	-	-	-	-	4.443
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4357	11.93	481.300000	3:52:41 PM	4.4750	4.4608	4.465
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4435	12.14	-	-	-	-	4.471
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4555	12.47	-	-	-	-	4.485
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4583	12.55	-	-	-	-	4.839
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4793	13.12	-	-	-	-	4.511
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4856	13.30	-	-	-	-	4.553
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	4968	13.60	0.500000	9:59:35 AM	4.6500	4.6500	4.802
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5562	15.23	-	-	-	-	4.601
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5891	16.13	-	-	-	-	4.639
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	5968	16.34	3.000000	9:47:02 AM	4.6700	4.6700	4.844
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6256	17.13	-	-	-	-	4.717
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6487	17.76	-	-	-	-	4.900
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6577	18.01	-	-	-	-	4.624
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6646	18.20	16.155000	2:51:16 PM	4.7150	4.7140	4.803
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6767	18.53	-	-	-	-	5.065
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7103	19.45	940.000000	3:59:27 PM	4.7550	4.7228	4.757
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7697	21.07	24.000000	2:18:41 PM	4.7000	4.7773	4.650