

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	1	0.00	-	-	-	-	-
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	9	0.03	352.000000	11:50:18 AM	3.2500	3.2500	3.250
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	11	0.03	-	-	-	-	3.784
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	16	0.04	-	-	-	-	3.283
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	23	0.06	1,364.754000	3:31:41 PM	3.1250	3.2722	3.278
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	30	0.08	2,671.084000	3:33:11 PM	3.2500	3.2722	3.278
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	37	0.10	66.933000	3:53:38 PM	3.2500	3.2555	3.333
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	44	0.12	7.900000	9:42:39 AM	3.2650	3.2650	3.290
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	51	0.14	13.790000	3:16:00 PM	3.3000	3.2602	3.268
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	58	0.16	1.500000	2:16:43 PM	3.2500	3.2500	3.382
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	65	0.18	269.545000	3:52:35 PM	3.2500	3.2870	3.355
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	72	0.20	19.880000	3:20:34 PM	3.2500	3.2849	3.396
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	79	0.22	44.292000	3:22:20 PM	3.2500	3.2732	3.292
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	86	0.24	85.150000	3:51:58 PM	3.2500	3.2812	3.293
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	93	0.26	755.105000	3:32:52 PM	3.2750	3.2571	3.243
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	95	0.26	534.486200	3:56:36 PM	3.7800	3.7769	3.784
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	100	0.27	139.136000	3:49:12 PM	3.3150	3.3006	3.442
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	107	0.29	-	-	-	-	3.574
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	114	0.31	1.500000	11:47:17 AM	3.3000	3.3000	3.448
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	121	0.33	-	-	-	-	3.454
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	129	0.35	15.489000	11:02:47 AM	3.3500	3.3500	3.450
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	142	0.39	0.100000	11:13:54 AM	3.4250	3.4250	3.495
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	146	0.40	239.083000	3:05:44 PM	3.8150	3.8147	3.806
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	149	0.41	10.838000	3:22:19 PM	3.3250	3.3483	3.439
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	156	0.43	3.689000	2:05:35 PM	3.4000	3.4203	3.506
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	163	0.45	0.819000	3:13:15 PM	3.4250	3.4250	3.515
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	170	0.47	152.376000	3:50:36 PM	3.4700	3.4653	3.481
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	177	0.49	30.371000	3:47:57 PM	3.5000	3.4924	3.500
RPG 3 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	183	0.50	6.970000	11:17:40 AM	3.7650	3.7650	3.793
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	184	0.50	71.500000	3:51:48 PM	3.4500	3.4517	3.450
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	205	0.56	2.200000	3:48:15 PM	3.4650	3.4650	3.472
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	212	0.58	-	-	-	-	3.570
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	219	0.60	-	-	-	-	3.599
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	226	0.62	-	-	-	-	3.630
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	233	0.64	1.000000	11:26:24 AM	3.5350	3.5350	3.567
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	236	0.65	931.280000	3:43:11 PM	3.8000	3.8021	3.822
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	254	0.70	170.000000	9:23:58 AM	3.6500	3.6500	3.612
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	261	0.72	-	-	-	-	3.638
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	268	0.73	3.200000	3:50:10 PM	3.5500	3.5500	3.690
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	275	0.75	-	-	-	-	3.629
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	282	0.77	213.800000	3:53:13 PM	3.6300	3.6294	3.651
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	289	0.79	60.487500	3:58:40 PM	3.6000	3.6017	3.600

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RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	296	0.81	10.283400	3:58:28 PM	3.6000	3.6024	3.682
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	303	0.83	132.300000	3:50:40 PM	3.6000	3.6232	3.643
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	310	0.85	-	-	-	-	3.666
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	324	0.89	-	-	-	-	3.675
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	338	0.93	-	-	-	-	3.690
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	352	0.96	290.079000	3:46:59 PM	3.6600	3.6613	3.676
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	366	1.00	-	-	-	-	3.821
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	367	1.01	-	-	-	-	3.782
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	394	1.08	-	-	-	-	3.885
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	485	1.33	7.753529	3:50:05 PM	3.8250	3.9016	3.845
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	525	1.44	243.225648	3:54:59 PM	3.8800	3.8649	3.892
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	562	1.54	24.650000	3:40:25 PM	3.9000	3.9247	3.804
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	579	1.59	341.825250	11:34:21 AM	3.8800	3.8717	3.879
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	618	1.69	-	-	-	-	3.779
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	664	1.82	144.550000	3:56:06 PM	3.8500	3.8726	3.956
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	793	2.17	19.250000	3:38:26 PM	3.9150	3.9155	3.903
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	828	2.27	53.531000	3:38:16 PM	3.9150	3.9129	3.950
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	884	2.42	-	-	-	-	3.897
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	891	2.44	28.000000	3:50:38 PM	3.9800	3.9800	3.901
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	938	2.57	-	-	-	-	3.930
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1050	2.88	-	-	-	-	4.006
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1079	2.95	-	-	-	-	3.963
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1121	3.07	1.500000	3:09:29 PM	3.8500	3.8500	3.972
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1155	3.16	-	-	-	-	3.980
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1203	3.29	345.696160	3:46:38 PM	4.0500	4.0350	4.031
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1205	3.30	-	-	-	-	3.799
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1281	3.51	-	-	-	-	4.008
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1297	3.55	32.000000	3:30:16 PM	4.0000	4.0078	4.025
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1341	3.67	-	-	-	-	4.107
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1379	3.78	-	-	-	-	4.030
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1457	3.99	10.500000	3:06:01 PM	4.1750	4.1607	3.996
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1526	4.18	-	-	-	-	4.062
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1667	4.56	2,113.100000	3:58:34 PM	4.1100	4.1081	4.118
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1706	4.67	57.170000	11:24:32 AM	4.2000	4.1937	4.147
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1750	4.79	-	-	-	-	4.121
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1813	4.96	-	-	-	-	4.125
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1828	5.01	-	-	-	-	4.199
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1911	5.23	-	-	-	-	4.145
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2063	5.65	105.813000	3:02:08 PM	4.2450	4.2042	4.205
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2065	5.65	-	-	-	-	4.176
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2213	6.06	20.200000	3:59:52 PM	4.2750	4.2750	4.221
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2254	6.17	-	-	-	-	4.213

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2294	6.28	-	-	-	-	4.220
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2345	6.42	-	-	-	-	4.230
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2371	6.49	278.100000	3:28:24 PM	4.2000	4.1994	4.190
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2589	7.09	17.135000	3:57:06 PM	4.3750	4.3336	4.362
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2619	7.17	3.000000	3:29:38 PM	4.4250	4.5417	4.281
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2667	7.30	-	-	-	-	4.286
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2751	7.53	-	-	-	-	4.350
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2815	7.71	-	-	-	-	4.438
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2940	8.05	-	-	-	-	4.330
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3138	8.59	7.500000	2:39:10 PM	4.4000	4.3600	4.353
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3395	9.30	-	-	-	-	4.398
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3432	9.40	1,741.440000	3:24:48 PM	4.3900	4.3835	4.391
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3934	10.77	-	-	-	-	4.437
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3996	10.94	-	-	-	-	4.442
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4178	11.44	-	-	-	-	4.454
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4352	11.92	125.100000	11:18:33 AM	4.4600	4.4600	4.460
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4430	12.13	-	-	-	-	4.474
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4550	12.46	-	-	-	-	4.487
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4578	12.53	4.700000	3:31:30 PM	4.8500	4.8394	4.758
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4788	13.11	2.000000	10:48:34 AM	4.7200	4.7200	4.515
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4851	13.28	-	-	-	-	4.545
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4963	13.59	50.500000	3:47:37 PM	4.7400	4.7618	4.705
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5557	15.21	-	-	-	-	4.626
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5886	16.12	-	-	-	-	4.674
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5963	16.33	2.000000	10:04:44 AM	4.7600	4.7600	4.826
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6251	17.11	-	-	-	-	4.737
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6482	17.75	-	-	-	-	4.882
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6572	17.99	-	-	-	-	4.681
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6641	18.18	8.950000	2:51:06 PM	4.9500	4.8663	4.800
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6762	18.51	-	-	-	-	5.002
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7098	19.43	789.060000	3:18:34 PM	4.8350	4.8251	4.825
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7692	21.06	3.000000	3:10:59 PM	4.8800	4.8800	4.650