

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 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	8	0.02	308.000000	10:59:45 AM	3.1500	3.1572	3.206	
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	10	0.03	-	-	-	-	3.774	
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	15	0.04	-	-	-	-	3.283	
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	22	0.06	294.121000	3:27:54 PM	3.2250	3.2366	3.263	
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	29	0.08	330.628000	3:33:29 PM	3.2500	3.2461	3.267	
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	36	0.10	313.570000	3:28:59 PM	3.2500	3.2520	3.253	
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	43	0.12	25.871000	3:20:29 PM	3.2500	3.2742	3.290	
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	50	0.14	25.050000	3:27:06 PM	3.2500	3.2621	3.268	
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	57	0.16	0.125000	11:55:29 AM	3.2500	3.2500	3.350	
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	64	0.18	1,230.912000	3:55:51 PM	3.2500	3.2886	3.293	
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	71	0.19	496.769000	3:52:29 PM	3.3500	3.3138	3.321	
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	78	0.21	1,596.822000	3:55:37 PM	3.2500	3.2682	3.266	
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	85	0.23	28.944000	10:45:45 AM	3.3000	3.3000	3.293	
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	92	0.25	2,400.792000	3:56:18 PM	3.3000	3.2916	3.291	
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	94	0.26	2,886.807000	3:41:55 PM	3.7800	3.7625	3.773	
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	99	0.27	118.420000	3:56:09 PM	3.3000	3.2980	3.441	
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	106	0.29	-	-	-	-	3.544	
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	113	0.31	0.800000	2:14:10 PM	3.3000	3.3000	3.422	
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	120	0.33	-	-	-	-	3.430	
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	128	0.35	-	-	-	-	3.427	
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	141	0.39	7.300000	2:16:50 PM	3.3250	3.3250	3.471	
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	145	0.40	50.390000	11:15:24 AM	3.8200	3.8007	3.812	
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	148	0.41	48.357000	3:25:04 PM	3.3250	3.3731	3.400	
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	155	0.42	104.422000	3:32:59 PM	3.4000	3.3945	3.400	
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	162	0.44	-	-	-	-	3.495	
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	169	0.46	11.000000	3:03:00 PM	3.3750	3.4098	3.481	
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	176	0.48	412.500000	3:55:24 PM	3.4400	3.4418	3.497	
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	182	0.50	-	-	-	-	3.796	
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	183	0.50	389.152000	3:59:36 PM	3.4600	3.4565	3.470	
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	204	0.56	19.410000	3:23:08 PM	3.4000	3.4000	3.472	
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	211	0.58	-	-	-	-	3.555	
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	218	0.60	-	-	-	-	3.583	
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	225	0.62	-	-	-	-	3.613	
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	232	0.64	-	-	-	-	3.557	
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	235	0.64	159.530000	3:45:59 PM	3.9000	3.7833	3.819	
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	253	0.69	0.200000	3:25:09 PM	3.6000	3.6000	3.613	
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	260	0.71	2.055000	11:51:54 AM	3.6500	3.6500	3.626	
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	267	0.73	-	-	-	-	3.675	
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	274	0.75	-	-	-	-	3.622	
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	281	0.77	10.170000	2:19:31 PM	3.6000	3.6000	3.651	
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	288	0.79	120.000000	-	-	-	3.618	
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	295	0.81	6.000000	11:56:44 AM	3.5750	3.5750	3.682	

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RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	302	0.83	-	-	-	-	3.643
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	309	0.85	70.470000	11:38:23 AM	3.6150	3.6292	3.652
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	323	0.88	-	-	-	-	3.671
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	337	0.92	6.048000	2:07:27 PM	3.5500	3.5500	3.690
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	351	0.96	86.223000	3:55:01 PM	3.6250	3.6428	3.676
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	365	1.00	10.650000	11:42:07 AM	3.8000	3.8845	3.833
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	365	1.00	737.115000	3:59:50 PM	3.6270	3.6455	3.639
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	366	1.00	70.157000	3:54:20 PM	3.8500	3.8143	3.788
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	393	1.08	5.000000	11:05:43 AM	3.7800	3.7800	3.892
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	484	1.33	-	-	-	-	3.860
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	524	1.44	1.000000	10:20:28 AM	3.9000	3.9000	3.885
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	561	1.54	19.000000	3:38:02 PM	3.9375	3.9283	3.828
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	578	1.58	13.250000	2:29:48 PM	3.9350	3.9298	3.880
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	617	1.69	66.680000	3:38:59 PM	3.9625	3.9949	3.937
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	663	1.82	77.970000	3:53:53 PM	3.9000	3.8697	3.892
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	792	2.17	-	-	-	-	3.929
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	827	2.26	77.290000	3:58:41 PM	4.0200	3.9863	4.011
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	883	2.42	1.500000	10:00:45 AM	3.9050	3.9050	3.892
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	890	2.44	35.934000	3:53:53 PM	3.9250	3.9395	3.901
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	937	2.57	-	-	-	-	3.959
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1049	2.87	7.580000	3:14:43 PM	3.7250	3.8296	4.032
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1078	2.95	-	-	-	-	3.994
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1120	3.07	5.900000	10:18:29 AM	3.9750	3.9750	4.003
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1154	3.16	-	-	-	-	4.011
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1202	3.29	1,846.975000	3:52:28 PM	4.0500	4.0360	4.036
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1204	3.30	3.000000	10:07:52 AM	4.0250	4.0250	3.837
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1280	3.50	-	-	-	-	4.039
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1296	3.55	31.500000	11:51:05 AM	3.9750	3.9851	4.080
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1340	3.67	22.400000	11:37:27 AM	4.1225	4.1225	4.108
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1378	3.77	-	-	-	-	4.060
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1456	3.99	24.120000	3:56:13 PM	4.2500	4.2208	3.997
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1525	4.18	-	-	-	-	4.091
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1666	4.56	1,227.650000	3:56:29 PM	4.1300	4.1311	4.134
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1705	4.67	2.500000	10:00:30 AM	4.2000	4.2000	4.147
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1749	4.79	-	-	-	-	4.146
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1812	4.96	-	-	-	-	4.150
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1827	5.00	3.300000	10:00:31 AM	4.1500	4.1803	4.217
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1910	5.23	-	-	-	-	4.169
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2062	5.65	1.500000	10:00:47 AM	4.1850	4.1850	4.204
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2064	5.65	-	-	-	-	4.199
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2212	6.06	33.000000	11:23:27 AM	4.2500	4.2500	4.221
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2253	6.17	-	-	-	-	4.236

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2293	6.28	-	-	-	-	4.244
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2344	6.42	-	-	-	-	4.253
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2370	6.49	802.550000	3:43:08 PM	4.2675	4.2552	4.258
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2588	7.09	65.025000	11:54:02 AM	4.4000	4.4000	4.380
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2618	7.17	8.748000	3:42:18 PM	4.6500	4.3843	4.308
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2666	7.30	-	-	-	-	4.313
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2750	7.53	-	-	-	-	4.374
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2814	7.70	-	-	-	-	4.455
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2939	8.05	-	-	-	-	4.362
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3137	8.59	45.000000	11:50:07 AM	4.3800	4.3800	4.441
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3394	9.29	-	-	-	-	4.429
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3431	9.39	3,991.175000	3:52:48 PM	4.4000	4.3994	4.400
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3933	10.77	-	-	-	-	4.461
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3995	10.94	-	-	-	-	4.465
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4177	11.44	-	-	-	-	4.474
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4351	11.91	247.000000	3:48:35 PM	4.5000	4.4811	4.478
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4429	12.13	-	-	-	-	4.489
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4549	12.45	2.000000	11:16:02 AM	4.4250	4.4250	4.502
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4577	12.53	3.475000	11:22:27 AM	4.6600	4.6793	4.748
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4787	13.11	-	-	-	-	4.530
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4850	13.28	-	-	-	-	4.558
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4962	13.59	7.878000	2:37:19 PM	4.8750	4.8274	4.706
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5556	15.21	-	-	-	-	4.646
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5885	16.11	-	-	-	-	4.695
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5962	16.32	-	-	-	-	4.833
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6250	17.11	-	-	-	-	4.736
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6481	17.74	-	-	-	-	4.888
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6571	17.99	-	-	-	-	4.706
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6640	18.18	1.050000	2:28:55 PM	4.8800	4.8800	4.816
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6761	18.51	-	-	-	-	4.998
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7097	19.43	8.500000	3:53:56 PM	4.7750	4.8059	4.831
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7691	21.06	70.300000	2:44:54 PM	4.8500	4.8504	4.667