

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	6	0.02	0.115000	10:01:10 AM	3.1250	3.1250	3.206
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	8	0.02	-	-	-	-	3.733
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	13	0.04	-	-	-	-	3.283
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	20	0.06	174.928000	3:22:51 PM	3.3500	3.2178	3.241
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	27	0.07	670.973000	3:56:09 PM	3.2000	3.2040	3.236
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	34	0.09	48.819000	3:37:27 PM	3.1500	3.1743	3.253
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	41	0.11	28.503000	3:41:55 PM	3.2500	3.2582	3.290
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	48	0.13	4.000000	11:30:46 AM	3.3200	3.3200	3.268
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	55	0.15	9.400000	11:30:35 AM	3.3250	3.3250	3.324
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	62	0.17	27.609000	3:53:08 PM	3.2500	3.2295	3.293
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	69	0.19	77.199000	2:30:51 PM	3.1750	3.2241	3.290
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	76	0.21	23.810000	3:10:27 PM	3.2525	3.2360	3.266
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	83	0.23	1,422.000000	3:22:20 PM	3.2500	3.2625	3.268
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	90	0.25	538.956000	3:58:29 PM	3.2900	3.2645	3.263
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	92	0.25	2,972.656600	3:23:37 PM	3.7250	3.7259	3.731
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	97	0.27	51.574000	3:18:34 PM	3.2750	3.2602	3.440
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	104	0.29	2.700000	11:30:56 AM	3.5250	3.4602	3.493
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	111	0.30	14.738000	2:07:12 PM	3.3000	3.4078	3.396
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	118	0.32	-	-	-	-	3.405
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	126	0.35	0.200000	2:54:46 PM	3.5000	3.5000	3.406
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	139	0.38	-	-	-	-	3.447
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	143	0.39	156.300000	3:43:00 PM	3.7700	3.7701	3.778
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	146	0.40	9.012000	3:30:33 PM	3.3500	3.3284	3.400
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	153	0.42	4.305000	3:29:54 PM	3.3500	3.3500	3.400
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	160	0.44	-	-	-	-	3.474
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	167	0.46	13.636000	3:07:32 PM	3.3750	3.4355	3.481
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	174	0.48	2.520000	3:14:28 PM	3.4600	3.4600	3.497
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	180	0.49	-	-	-	-	3.765
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	181	0.50	143.884000	3:53:46 PM	3.4625	3.4586	3.465
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	202	0.55	55.630000	3:15:09 PM	3.4000	3.4135	3.450
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	209	0.57	-	-	-	-	3.542
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	216	0.59	-	-	-	-	3.567
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	223	0.61	-	-	-	-	3.594
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	230	0.63	2.150000	2:47:14 PM	3.6250	3.6233	3.551
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	233	0.64	2,110.000000	3:51:50 PM	3.7500	3.7709	3.766
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	251	0.69	-	-	-	-	3.612
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	258	0.71	-	-	-	-	3.618
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	265	0.73	0.456240	3:04:49 PM	3.6500	3.6500	3.661
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	272	0.75	-	-	-	-	3.619
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	279	0.76	-	-	-	-	3.651
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	286	0.78	5.000000	3:57:05 PM	3.6000	3.6000	3.618
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	293	0.80	-	-	-	-	3.690

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RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	300	0.82	-	-	-	-	3.643
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	307	0.84	8.583000	3:53:26 PM	3.6350	3.6321	3.650
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	321	0.88	-	-	-	-	3.666
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	335	0.92	-	-	-	-	3.690
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	349	0.96	97.267000	3:59:01 PM	3.6250	3.6453	3.673
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	363	0.99	-	-	-	-	3.822
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	363	0.99	342.376000	3:45:28 PM	3.6300	3.6472	3.640
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	364	1.00	229.000000	3:18:07 PM	3.8250	3.7819	3.774
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	391	1.07	-	-	-	-	3.872
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	482	1.32	-	-	-	-	3.854
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	522	1.43	-	-	-	-	3.879
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	559	1.53	41.856000	3:38:31 PM	3.9250	3.9005	3.834
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	576	1.58	1.300000	2:16:56 PM	3.8900	3.8900	3.881
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	615	1.68	-	-	-	-	3.934
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	661	1.81	56.220000	3:31:05 PM	3.8000	3.8253	3.889
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	790	2.16	100.000000	3:33:58 PM	3.9500	3.9500	3.950
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	825	2.26	-	-	-	-	4.009
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	881	2.41	138.000000	3:31:59 PM	4.0250	4.0125	4.012
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	888	2.43	193.000000	3:53:00 PM	3.8750	3.8955	3.893
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	935	2.56	-	-	-	-	3.966
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1047	2.87	2.330000	2:22:16 PM	3.8600	3.8600	4.031
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1076	2.95	-	-	-	-	4.001
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1118	3.06	-	-	-	-	4.010
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1152	3.15	-	-	-	-	4.017
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1200	3.29	1,500.780000	3:49:52 PM	4.0100	4.0188	4.007
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1202	3.29	-	-	-	-	3.875
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1278	3.50	-	-	-	-	4.043
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1294	3.54	-	-	-	-	4.074
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1338	3.66	-	-	-	-	4.108
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1376	3.77	-	-	-	-	4.064
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1454	3.98	36.760000	3:31:24 PM	4.1250	4.2903	4.013
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1523	4.17	-	-	-	-	4.093
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1664	4.56	3,328.220000	3:59:12 PM	4.1100	4.0959	4.110
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1703	4.66	46.000000	3:35:10 PM	4.2250	4.2125	4.146
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1747	4.78	-	-	-	-	4.143
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1810	4.96	-	-	-	-	4.148
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1825	5.00	33.020000	3:44:46 PM	4.1000	4.1109	4.203
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1908	5.22	-	-	-	-	4.165
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2060	5.64	687.385000	3:59:29 PM	4.2100	4.2119	4.202
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2062	5.65	-	-	-	-	4.193
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2210	6.05	35.000000	10:53:26 AM	4.3200	4.3171	4.221
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2251	6.16	-	-	-	-	4.226

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2291	6.27	-	-	-	-	4.233
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2342	6.41	-	-	-	-	4.241
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2368	6.48	3,915.280000	3:58:42 PM	4.2400	4.2333	4.227
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2586	7.08	1.950000	3:38:45 PM	4.5000	4.3903	4.349
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2616	7.16	-	-	-	-	4.290
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2664	7.29	-	-	-	-	4.296
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2748	7.52	-	-	-	-	4.347
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2812	7.70	-	-	-	-	4.415
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2937	8.04	-	-	-	-	4.340
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3135	8.58	-	-	-	-	4.393
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3392	9.29	-	-	-	-	4.412
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3429	9.39	2,247.816000	3:59:53 PM	4.3875	4.3746	4.388
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3931	10.76	-	-	-	-	4.472
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3993	10.93	-	-	-	-	4.479
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4175	11.43	-	-	-	-	4.499
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4349	11.91	727.000000	3:58:43 PM	4.5200	4.5273	4.517
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4427	12.12	-	-	-	-	4.528
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4547	12.45	2.000000	2:51:30 PM	4.7500	4.7500	4.543
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4575	12.53	29.500000	3:38:53 PM	4.9500	4.7520	4.745
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4785	13.10	-	-	-	-	4.572
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4848	13.27	-	-	-	-	4.596
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4960	13.58	0.500000	10:37:15 AM	4.7750	4.7750	4.718
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5554	15.21	-	-	-	-	4.672
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5883	16.11	-	-	-	-	4.714
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5960	16.32	-	-	-	-	4.826
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6248	17.11	-	-	-	-	4.736
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6479	17.74	-	-	-	-	4.869
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6569	17.99	-	-	-	-	4.720
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6638	18.17	33.967000	3:56:50 PM	4.9000	4.8989	4.809
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6759	18.51	-	-	-	-	4.957
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7095	19.43	471.210000	3:57:48 PM	4.8200	4.7993	4.816
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7689	21.05	-	-	-	-	4.810