

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	1	0.00	-	-	-	-	-
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	6	0.02	-	-	-	-	3.243
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	13	0.04	857.647000	3:44:30 PM	3.1350	3.4269	3.148
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	20	0.06	209.105000	3:43:43 PM	3.1500	3.1484	3.162
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	27	0.07	839.224000	3:22:43 PM	3.1900	3.1866	3.183
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	34	0.09	-	-	-	-	3.251
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	41	0.11	5.328000	2:39:27 PM	3.2500	3.2009	3.238
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	48	0.13	-	-	-	-	3.268
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	55	0.15	204.771000	3:22:11 PM	3.1650	3.2541	3.265
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	62	0.17	64.432000	3:18:05 PM	3.2500	3.2462	3.254
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	69	0.19	8.484000	2:32:40 PM	3.2000	3.2000	3.264
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	76	0.21	2.600000	3:08:01 PM	3.3500	3.2538	3.261
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	83	0.23	329.533000	3:50:48 PM	3.2750	3.2743	3.276
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	85	0.23	8,584.510000	3:59:06 PM	3.6900	3.7048	3.706
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	90	0.25	125.443000	3:58:42 PM	3.2750	3.2829	3.282
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	97	0.27	2.000000	2:20:36 PM	3.2850	3.2850	3.285
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	104	0.29	5.030000	9:52:32 AM	3.2800	3.2800	3.362
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	111	0.30	-	-	-	-	3.374
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	119	0.33	-	-	-	-	3.385
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	132	0.36	-	-	-	-	3.499
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	136	0.37	19.000000	2:22:11 PM	3.7625	3.7634	3.784
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	139	0.38	-	-	-	-	3.500
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	146	0.40	53.842000	3:25:29 PM	3.3650	3.3542	3.463
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	153	0.42	-	-	-	-	3.500
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	160	0.44	505.500000	2:07:57 PM	3.4000	3.5976	3.546
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	167	0.46	16.500000	2:10:36 PM	3.4500	3.4500	3.512
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	173	0.47	2.000000	10:46:37 AM	3.8500	3.8500	3.756
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	174	0.48	491.858000	3:49:19 PM	3.4550	3.4516	3.459
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	195	0.53	72.388000	3:56:44 PM	3.4500	3.4556	3.415
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	202	0.55	-	-	-	-	3.540
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	209	0.57	-	-	-	-	3.556
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	216	0.59	0.138000	11:28:47 AM	3.5250	3.5250	3.572
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	223	0.61	0.630000	2:21:21 PM	3.5500	3.4667	3.554
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	226	0.62	585.395000	3:57:36 PM	3.8500	3.7560	3.802
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	244	0.67	-	-	-	-	3.610
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	251	0.69	-	-	-	-	3.601
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	258	0.71	11.220000	2:25:40 PM	3.7500	3.7500	3.626
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	265	0.73	-	-	-	-	3.609
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	272	0.75	-	-	-	-	3.630
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	279	0.76	0.400000	10:39:06 AM	3.6500	3.6500	3.618
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	286	0.78	-	-	-	-	3.666
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	293	0.80	0.820000	3:20:31 PM	3.7200	3.7200	3.625

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RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	300	0.82	3.930000	3:20:39 PM	3.7200	3.7200	3.635
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	314	0.86	3.700000	3:22:00 PM	3.7400	3.7400	3.646
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	328	0.90	2.520000	3:19:09 PM	3.6250	3.6498	3.670
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	342	0.94	129.267219	3:31:57 PM	3.6600	3.6463	3.662
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	356	0.98	-	-	-	-	3.803
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	356	0.98	162.874000	3:50:19 PM	3.6350	3.6492	3.647
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	357	0.98	206.378900	3:18:22 PM	3.8200	3.7826	3.778
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	384	1.05	-	-	-	-	3.832
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	475	1.30	-	-	-	-	3.834
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	515	1.41	-	-	-	-	3.848
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	552	1.51	-	-	-	-	3.833
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	569	1.56	322.400000	3:26:55 PM	3.8800	3.8183	3.832
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	608	1.67	5.800000	10:47:29 AM	3.8850	3.8850	3.839
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	654	1.79	25.900000	3:26:10 PM	3.7750	3.8077	3.875
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	783	2.14	-	-	-	-	3.946
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	818	2.24	115.880000	10:36:44 AM	3.9350	3.9557	3.978
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	874	2.39	16.400000	2:29:17 PM	3.9000	3.9082	3.974
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	881	2.41	95.300000	3:12:48 PM	3.9000	3.9016	3.893
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	928	2.54	-	-	-	-	3.946
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,040	2.85	319.565000	3:52:09 PM	3.9600	3.9603	3.955
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,069	2.93	-	-	-	-	3.982
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,111	3.04	-	-	-	-	3.992
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,145	3.14	-	-	-	-	4.000
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,193	3.27	311.520000	3:54:02 PM	3.9800	3.9839	3.987
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,195	3.27	-	-	-	-	3.937
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,271	3.48	-	-	-	-	4.031
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,287	3.52	-	-	-	-	4.050
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,331	3.64	10.000000	10:53:52 AM	4.1000	4.1000	4.098
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,369	3.75	-	-	-	-	4.055
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,447	3.96	98.755000	2:33:55 PM	4.2500	4.1229	4.100
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,516	4.15	-	-	-	-	4.090
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,657	4.54	8,014.200000	3:52:30 PM	4.0900	4.0797	4.085
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,696	4.64	25.000000	9:49:59 AM	4.1000	4.1000	4.124
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,740	4.76	-	-	-	-	4.147
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,803	4.94	-	-	-	-	4.158
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,818	4.98	-	-	-	-	4.188
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,901	5.21	-	-	-	-	4.180
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,053	5.62	1,540.000000	3:12:56 PM	4.2300	4.2185	4.225
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,055	5.63	-	-	-	-	4.212
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,203	6.03	162.237000	3:20:11 PM	4.3000	4.3234	4.334
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,244	6.14	-	-	-	-	4.250
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,284	6.25	-	-	-	-	4.257

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RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,335	6.39	-	-	-	-	4.266
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,361	6.46	3,780.750000	3:50:35 PM	4.2300	4.2127	4.217
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,579	7.06	67.650000	2:47:23 PM	4.4500	4.3195	4.300
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,609	7.14	0.500000	3:49:09 PM	4.4100	4.4100	4.313
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,657	7.27	-	-	-	-	4.319
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,741	7.50	0.600000	3:09:16 PM	4.4500	4.4500	4.349
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,805	7.68	1.000000	10:00:35 AM	4.4500	4.4500	4.387
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,930	8.02	-	-	-	-	4.357
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,128	8.56	451.900000	3:40:08 PM	4.3600	4.3333	4.331
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,385	9.27	-	-	-	-	4.547
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,422	9.37	1,592.610000	3:47:10 PM	4.3350	4.3351	4.332
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,924	10.74	-	-	-	-	4.460
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,986	10.91	-	-	-	-	4.466
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,168	11.41	-	-	-	-	4.485
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,342	11.89	765.590000	3:59:37 PM	4.5150	4.5044	4.507
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,420	12.10	-	-	-	-	4.513
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,540	12.43	-	-	-	-	4.533
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,568	12.51	12.500000	3:58:57 PM	4.7500	4.7500	4.637
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,778	13.08	-	-	-	-	4.574
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,841	13.25	-	-	-	-	4.594
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,953	13.56	3.060000	2:10:13 PM	4.8200	4.8037	4.669
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,547	15.19	-	-	-	-	4.719
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,876	16.09	-	-	-	-	4.777
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,953	16.30	-	-	-	-	4.749
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,241	17.09	25.000000	10:54:03 AM	4.9500	4.9500	4.826
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,472	17.72	-	-	-	-	4.905
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,562	17.97	-	-	-	-	4.835
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,631	18.16	108.035000	3:59:11 PM	4.9250	4.9007	4.900
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,752	18.49	-	-	-	-	4.924
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,088	19.41	385.620000	11:59:17 AM	4.7900	4.7857	4.776
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,682	21.03	32.000000	3:32:12 PM	4.9000	4.9516	4.850