

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 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	1	0.00	-	-	-	-	-
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	8	0.02	19.873600	3:34:25 PM	4.0000	4.0000	4.462
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	10	0.03	-	-	-	-	4.792
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	15	0.04	57.500000	2:41:15 PM	4.0750	4.0750	4.005
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	22	0.06	1.036000	3:27:10 PM	4.0500	4.0500	4.098
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	29	0.08	6.000000	2:02:57 PM	3.8000	3.8333	4.023
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	36	0.10	4.620000	2:09:22 PM	3.8750	3.8801	4.428
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	42	0.12	62.541000	10:42:21 AM	3.8750	3.8508	3.895
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	50	0.14	-	-	-	-	4.060
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	52	0.14	-	-	-	-	4.864
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	57	0.16	7.620000	3:12:03 PM	3.8750	3.8750	4.076
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	64	0.18	73.925000	3:21:57 PM	4.0500	3.9041	3.971
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	71	0.19	77.582000	2:31:07 PM	4.0250	4.0011	4.042
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	78	0.21	701.274000	3:37:53 PM	4.0250	4.0347	4.042
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	85	0.23	6.329000	11:50:29 AM	4.0000	4.0020	4.124
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	92	0.25	93.090000	3:52:22 PM	4.0255	3.9889	4.011
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	99	0.27	5.038000	11:28:33 AM	4.0000	4.0000	4.389
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	106	0.29	12.809000	3:29:43 PM	4.0000	4.0259	4.547
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	113	0.31	213.409000	3:13:06 PM	4.0750	4.0728	4.098
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	120	0.33	0.800000	3:22:46 PM	4.1250	4.0781	4.300
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	127	0.35	14.475000	3:12:41 PM	4.0500	4.1050	4.313
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	134	0.37	182.406000	2:18:42 PM	4.2000	4.1262	4.125
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	136	0.37	719.843300	3:59:12 PM	4.8350	4.8321	4.852
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	141	0.39	-	-	-	-	4.150
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	148	0.41	67.580000	3:44:15 PM	4.1250	4.1509	4.355
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	155	0.42	17.409000	3:17:57 PM	4.1300	4.2689	4.440
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	162	0.44	601.352500	3:14:15 PM	4.3000	4.2926	4.275
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	170	0.47	541.748000	3:46:39 PM	4.2500	4.2816	4.288
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	183	0.50	712.344000	3:42:42 PM	4.3000	4.2752	4.275
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	187	0.51	6.780000	10:53:46 AM	4.8755	4.8755	4.901
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	190	0.52	-	-	-	-	4.840
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	197	0.54	2.000000	2:59:13 PM	4.3700	4.3700	4.710
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	204	0.56	-	-	-	-	4.559
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	211	0.58	-	-	-	-	4.727
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	218	0.60	-	-	-	-	4.685

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RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	224	0.61	-	-	-	-	4.838
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	225	0.62	-	-	-	-	4.659
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	246	0.67	4.000000	2:38:09 PM	4.4000	4.4000	4.763
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	253	0.69	-	-	-	-	4.920
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	260	0.71	-	-	-	-	4.981
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	267	0.73	-	-	-	-	4.931
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	274	0.75	-	-	-	-	4.995
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	277	0.76	1,149.255000	3:25:23 PM	4.8500	4.8498	4.861
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	295	0.81	-	-	-	-	5.018
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	302	0.83	1.544000	10:24:54 AM	4.6000	4.6000	4.961
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	309	0.85	-	-	-	-	4.988
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	316	0.87	-	-	-	-	4.838
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	323	0.88	-	-	-	-	4.964
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	330	0.90	-	-	-	-	4.868
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	337	0.92	5.723000	2:15:55 PM	4.7250	4.7250	4.737
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	344	0.94	61.902160	3:07:57 PM	4.7400	4.7417	4.796
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	351	0.96	33.360000	3:12:22 PM	4.7250	4.7484	4.751
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	365	1.00	174.341000	3:49:13 PM	4.7300	4.7250	4.714
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	407	1.11	-	-	-	-	4.859
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	408	1.12	49.317000	3:49:14 PM	4.8750	4.8750	4.818
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	435	1.19	-	-	-	-	4.952
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	526	1.44	-	-	-	-	4.919
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	566	1.55	1.200000	3:48:47 PM	4.8750	4.8742	4.826
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	603	1.65	3.000000	10:42:18 AM	4.9500	4.9500	4.903
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	620	1.70	17.705500	2:01:09 PM	4.8700	4.8259	4.818
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	659	1.80	-	-	-	-	4.812
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	705	1.93	37.570000	3:29:25 PM	4.8500	4.8317	4.846
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	834	2.28	-	-	-	-	4.864
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	869	2.38	-	-	-	-	4.923
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	925	2.53	-	-	-	-	4.869
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	932	2.55	-	-	-	-	4.840
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	979	2.68	-	-	-	-	4.778
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.750	7/4/2019	7/4/2022	1091	2.99	-	-	-	-	4.799
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1120	3.07	-	-	-	-	4.889
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1162	3.18	-	-	-	-	4.894

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RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1196	3.27	-	-	-	-	4.898
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1244	3.41	260.480000	3:53:44 PM	4.8250	4.8232	4.824
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1246	3.41	-	-	-	-	4.952
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1322	3.62	-	-	-	-	4.913
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1338	3.66	22.500000	2:52:09 PM	4.9500	4.9391	4.911
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1382	3.78	10.000000	9:57:55 AM	5.0000	5.0000	4.939
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1420	3.89	-	-	-	-	4.925
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1498	4.10	114.752000	3:10:04 PM	5.1000	5.0577	5.066
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1567	4.29	-	-	-	-	4.943
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1708	4.68	4,921.770000	3:57:28 PM	4.9725	4.9697	4.972
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1747	4.78	34.300000	11:40:32 AM	4.9800	5.0096	4.933
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1791	4.90	-	-	-	-	4.971
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1854	5.08	-	-	-	-	4.978
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1869	5.12	31.900000	2:49:09 PM	5.1250	5.0205	4.943
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1952	5.34	-	-	-	-	4.990
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2104	5.76	475.000000	3:54:37 PM	5.0350	5.0332	5.035
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2106	5.77	-	-	-	-	5.007
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2254	6.17	3.000000	3:43:49 PM	5.1000	5.1000	5.015
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2295	6.28	-	-	-	-	5.026
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2335	6.39	-	-	-	-	5.029
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2386	6.53	-	-	-	-	5.034
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2412	6.60	3,940.000000	3:59:55 PM	5.0400	5.0288	5.033
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2630	7.20	3.000000	3:15:23 PM	5.1750	5.1667	5.011
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2660	7.28	-	-	-	-	5.125
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2708	7.41	-	-	-	-	5.058
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2792	7.64	-	-	-	-	5.063
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2856	7.82	18.000000	3:41:02 PM	5.2000	5.1167	5.169
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2981	8.16	-	-	-	-	5.089
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3179	8.70	800.000000	3:56:54 PM	5.0775	5.0808	5.085
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3436	9.41	-	-	-	-	5.076
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3473	9.51	1,746.500000	3:50:29 PM	5.0750	5.0743	5.075
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3975	10.88	-	-	-	-	5.063
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4037	11.05	-	-	-	-	5.061
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4219	11.55	-	-	-	-	5.054
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4393	12.03	12.000000	3:23:46 PM	5.0850	5.0850	5.031

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4471	12.24	-	-	-	-	5.047
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4591	12.57	6.900000	11:41:27 AM	5.3400	5.3400	5.075
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4619	12.65	3.000000	9:40:03 AM	5.3500	5.3500	5.250
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4829	13.22	1.000000	10:12:42 AM	5.3450	5.3450	5.045
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4892	13.39	-	-	-	-	5.113
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5004	13.70	160.000000	3:59:26 PM	5.4000	5.4006	5.400
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5598	15.33	-	-	-	-	5.061
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5927	16.23	-	-	-	-	5.071
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6004	16.44	-	-	-	-	5.330
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6292	17.23	-	-	-	-	5.092
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6523	17.86	-	-	-	-	5.088
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6613	18.11	13.500000	11:41:34 AM	5.3800	5.3800	5.099
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6682	18.29	181.030000	3:59:10 PM	5.4000	5.4030	5.385
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6803	18.63	-	-	-	-	5.259
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7139	19.55	250.000000	3:42:47 PM	5.1000	5.1040	5.105
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7733	21.17	20.000000	2:33:50 PM	5.4600	5.4600	5.483