

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 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	5	0.01	-	-	-	-	4.005
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	12	0.03	-	-	-	-	4.015
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	19	0.05	-	-	-	-	4.023
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	26	0.07	0.500000	9:19:59 AM	4.0000	4.0000	4.142
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	32	0.09	8.715000	11:15:20 AM	3.8500	3.8500	3.919
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	40	0.11	545.690000	10:38:43 AM	3.9000	4.0253	3.997
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	42	0.12	-	-	-	-	4.737
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	47	0.13	0.504000	9:41:25 AM	3.7500	3.7500	3.948
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	54	0.15	64.330000	11:13:20 AM	3.9000	4.2446	4.150
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	61	0.17	26.447000	3:43:37 PM	4.0525	4.0188	4.119
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	68	0.19	24.982000	3:35:15 PM	4.0000	4.0090	4.057
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	75	0.21	11.400000	3:39:53 PM	4.0250	4.0250	4.158
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	82	0.23	228.582000	3:43:46 PM	4.0600	4.0523	4.065
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	89	0.24	3.356000	2:22:41 PM	4.0500	4.0404	4.145
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	96	0.26	137.268000	3:58:25 PM	4.1100	4.1025	4.100
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	103	0.28	469.020000	2:37:17 PM	4.1000	4.0670	4.081
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	110	0.30	5.580000	3:59:38 PM	4.1150	4.1120	4.159
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	117	0.32	-	-	-	-	4.175
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	124	0.34	-	-	-	-	4.129
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	126	0.35	751.999000	3:41:47 PM	4.7200	4.7647	4.737
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	131	0.36	152.520000	3:40:21 PM	4.1500	4.1811	4.182
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	138	0.38	6.000000	11:04:52 AM	4.2500	4.2500	4.252
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	145	0.40	-	-	-	-	4.304
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	152	0.42	55.189000	11:43:18 AM	4.2750	4.2598	4.262
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	160	0.44	107.429000	3:52:37 PM	4.2500	4.2605	4.265
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	173	0.47	116.393000	3:56:07 PM	4.2000	4.2410	4.285
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	177	0.49	749.914000	3:56:48 PM	4.7250	4.7457	4.776
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	180	0.49	-	-	-	-	4.350
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	187	0.51	91.596000	3:20:26 PM	4.3000	4.3043	4.300
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	194	0.53	109.312000	3:59:18 PM	4.3000	4.3000	4.335
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	201	0.55	3.800000	2:38:51 PM	4.6000	4.4421	4.450
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	208	0.57	3.450000	2:57:51 PM	4.3000	4.3000	4.500
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	214	0.59	0.250000	10:43:56 AM	4.7825	4.7825	4.701
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	215	0.59	-	-	-	-	4.449
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	236	0.65	-	-	-	-	4.500
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	243	0.67	14.000000	3:46:24 PM	4.3500	4.3500	4.559
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	250	0.68	-	-	-	-	4.500
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	257	0.70	0.278000	9:17:12 AM	4.4000	4.4000	4.599
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	264	0.72	-	-	-	-	4.615
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	267	0.73	1,007.165000	3:58:43 PM	4.6850	4.6873	4.694
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	285	0.78	-	-	-	-	4.662
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	292	0.80	27.030000	3:23:03 PM	4.5000	4.5934	4.632

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RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	299	0.82	-	-	-	-	4.681
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	306	0.84	-	-	-	-	4.689
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	313	0.86	2.000000	2:19:32 PM	4.6500	4.6500	4.729
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	320	0.88	132.380000	10:35:46 AM	4.6850	4.6850	4.685
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	327	0.90	456.300000	2:30:40 PM	4.6750	4.6954	4.687
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	334	0.91	-	-	-	-	4.796
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	341	0.93	367.860000	3:58:56 PM	4.7000	4.7062	4.711
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	355	0.97	1,025.448000	3:48:44 PM	4.7300	4.7253	4.725
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	397	1.09	0.800000	10:27:20 AM	4.7975	4.7975	4.748
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	398	1.09	949.236300	11:52:08 AM	4.7700	4.7573	4.764
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	425	1.16	-	-	-	-	4.791
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	516	1.41	5.500000	2:05:10 PM	4.7800	4.7909	4.778
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	556	1.52	13.940000	2:18:50 PM	4.7600	4.7315	4.768
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	593	1.62	1.400000	11:16:39 AM	4.7975	4.7993	4.737
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	610	1.67	1,013.240000	2:48:44 PM	4.7550	4.7786	4.787
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	649	1.78	50.000000	11:27:26 AM	4.8000	4.8000	4.773
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	695	1.90	859.700000	3:49:56 PM	4.7250	4.7109	4.720
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	824	2.26	1.000000	2:08:45 PM	4.8100	4.8100	4.777
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	859	2.35	4.000000	2:08:30 PM	4.8000	4.8000	4.806
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	915	2.51	11.750000	3:56:16 PM	4.8000	4.8000	4.810
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	922	2.52	26.938000	3:52:09 PM	4.7700	4.7777	4.801
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	969	2.65	-	-	-	-	4.723
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.750	7/4/2019	7/4/2022	1081	2.96	16.500000	3:58:46 PM	4.7250	4.7285	4.760
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1110	3.04	-	-	-	-	4.802
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1152	3.15	-	-	-	-	4.805
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1186	3.25	-	-	-	-	4.808
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1234	3.38	2,323.015000	3:56:38 PM	4.7100	4.7406	4.729
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1236	3.38	903.000000	3:49:25 PM	5.0000	4.9997	5.001
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1312	3.59	-	-	-	-	4.818
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1328	3.64	554.184900	3:47:58 PM	4.7250	4.7470	4.728
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1372	3.76	25.724200	3:49:33 PM	4.8700	4.8698	4.934
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1410	3.86	-	-	-	-	4.825
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1488	4.07	217.400000	3:25:09 PM	4.9500	4.9376	4.941
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1557	4.26	-	-	-	-	4.836
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1698	4.65	6,250.784000	3:56:18 PM	4.7975	4.8112	4.797
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1737	4.76	10.000000	2:40:29 PM	4.8800	4.8800	4.922
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1781	4.88	-	-	-	-	4.850
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1844	5.05	-	-	-	-	4.853
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1859	5.09	19.946420	3:26:24 PM	4.9500	4.9500	4.840
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1942	5.32	-	-	-	-	4.858
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2094	5.73	990.150000	3:30:21 PM	4.8300	4.8317	4.828
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2096	5.74	-	-	-	-	4.866

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2244	6.14	105.030000	2:01:34 PM	4.9250	4.8917	4.890
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2285	6.26	-	-	-	-	4.876
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2325	6.37	-	-	-	-	4.878
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2376	6.51	-	-	-	-	4.880
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2402	6.58	2,153.074000	3:58:39 PM	4.8075	4.8321	4.833
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2620	7.17	2.200000	2:01:54 PM	5.0400	5.0364	4.924
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2650	7.26	-	-	-	-	4.956
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2698	7.39	-	-	-	-	4.896
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2782	7.62	-	-	-	-	4.900
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2846	7.79	-	-	-	-	5.157
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2971	8.13	-	-	-	-	4.915
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3169	8.68	1,080.000000	3:18:24 PM	4.9025	4.9260	4.900
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3426	9.38	-	-	-	-	4.996
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3463	9.48	5,642.830000	3:56:52 PM	4.8775	4.8833	4.878
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3965	10.86	-	-	-	-	4.953
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4027	11.03	-	-	-	-	4.956
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4209	11.52	-	-	-	-	4.965
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4383	12.00	210.840000	3:47:26 PM	4.9750	4.9810	4.981
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4461	12.21	-	-	-	-	4.977
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4581	12.54	-	-	-	-	4.993
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4609	12.62	3.000000	2:49:05 PM	5.2500	5.2333	5.179
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4819	13.19	-	-	-	-	4.992
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4882	13.37	-	-	-	-	5.019
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	4994	13.67	28.000000	11:09:59 AM	5.2000	5.2054	5.247
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5588	15.30	-	-	-	-	5.021
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5917	16.20	-	-	-	-	5.032
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	5994	16.41	5.000000	2:08:56 PM	5.2500	5.2500	5.130
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6282	17.20	-	-	-	-	5.224
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6513	17.83	-	-	-	-	5.052
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6603	18.08	-	-	-	-	5.058
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6672	18.27	286.946750	3:10:10 PM	5.2165	5.2241	5.227
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6793	18.60	-	-	-	-	5.121
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7129	19.52	605.000000	3:46:57 PM	5.0650	5.0613	5.064
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7723	21.14	711.000000	3:35:02 PM	5.2750	5.2564	5.257