

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	1	0.00	-	-	-	-	-
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	8	0.02	-	-	-	-	3.966
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	15	0.04	2.843000	10:49:37 AM	3.8500	3.8943	4.022
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	22	0.06	7.400000	11:51:33 AM	3.8250	3.8136	4.051
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	28	0.08	5.000000	11:51:27 AM	3.8250	3.8250	3.917
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	36	0.10	5.400000	11:20:28 AM	3.7900	3.7900	3.997
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	38	0.10	-	-	-	-	4.616
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	43	0.12	7.300000	11:56:55 AM	3.8000	3.8000	3.948
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	50	0.14	89.647000	2:42:40 PM	3.8225	3.7143	3.922
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	57	0.16	-	-	-	-	4.056
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	64	0.18	51.135000	2:43:49 PM	3.7500	3.7530	4.058
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	71	0.19	180.100000	11:57:47 AM	3.7000	3.7494	3.805
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	78	0.21	169.649000	3:46:38 PM	3.8500	3.8120	3.975
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	85	0.23	15.000000	11:51:10 AM	3.8750	3.8550	4.060
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	92	0.25	429.045300	3:52:20 PM	3.8500	3.8557	3.843
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	99	0.27	25.557000	3:59:36 PM	3.8500	3.8458	4.082
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	106	0.29	1.973000	3:13:22 PM	3.9500	3.9500	4.159
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	113	0.31	-	-	-	-	4.175
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	120	0.33	1.106000	2:09:55 PM	4.0750	4.0750	4.129
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	122	0.33	603.409000	3:53:06 PM	4.5200	4.5548	4.608
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	127	0.35	79.470000	2:58:47 PM	4.0500	3.9940	4.182
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	134	0.37	169.646000	2:30:42 PM	4.0100	4.0018	4.089
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	141	0.39	21.404000	3:09:20 PM	4.0000	4.0132	4.215
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	148	0.41	9.041000	2:38:04 PM	4.0500	4.1018	4.261
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	156	0.43	0.300000	9:08:23 AM	4.1250	4.1250	4.268
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	169	0.46	44.410000	3:57:21 PM	4.1000	4.1072	4.159
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	173	0.47	929.080000	3:52:53 PM	4.5900	4.7682	4.751
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	176	0.48	-	-	-	-	4.283
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	183	0.50	352.417000	3:57:55 PM	4.1100	4.1036	4.100
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	190	0.52	0.387000	10:29:47 AM	4.2500	4.2500	4.199
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	197	0.54	8.500000	11:56:23 AM	4.5000	4.5000	4.450
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	204	0.56	4.720000	3:32:52 PM	4.2000	4.1839	4.427
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	210	0.58	-	-	-	-	4.673
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	211	0.58	2.920000	2:23:08 PM	4.2500	4.2500	4.369
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	232	0.64	-	-	-	-	4.500
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	239	0.65	-	-	-	-	4.479
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	246	0.67	-	-	-	-	4.500
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	253	0.69	-	-	-	-	4.523
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	260	0.71	-	-	-	-	4.543
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	263	0.72	535.151000	3:44:44 PM	4.5250	4.5407	4.564
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	281	0.77	-	-	-	-	4.595
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	288	0.79	19.540000	11:40:32 AM	4.4000	4.4000	4.615

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RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	295	0.81	-	-	-	-	4.604
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	302	0.83	2.155000	2:42:38 PM	4.5000	4.4797	4.608
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	309	0.85	4.735000	3:01:55 PM	4.5000	4.5405	4.600
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	316	0.87	-	-	-	-	4.681
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	323	0.88	375.683000	2:33:45 PM	4.4500	4.4697	4.475
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	330	0.90	2.783000	3:55:00 PM	4.5750	4.5750	4.786
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	337	0.92	38.467000	2:04:57 PM	4.6250	4.5473	4.711
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	351	0.96	88.580000	3:42:00 PM	4.3500	4.4345	4.709
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	365	1.00	2,694.699000	3:45:46 PM	4.5025	4.5031	4.513
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	393	1.08	0.500000	3:12:29 PM	4.6000	4.6000	4.648
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	394	1.08	5,558.702100	3:57:22 PM	4.5250	4.5823	4.534
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	421	1.15	-	-	-	-	4.786
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	512	1.40	19.200000	11:41:11 AM	4.4000	4.4169	4.675
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	552	1.51	10.000000	9:27:04 AM	4.7100	4.7100	4.698
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	589	1.61	20.000000	3:33:34 PM	4.6000	4.6000	4.729
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	606	1.66	468.000000	3:56:22 PM	4.6150	4.6553	4.661
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	645	1.77	-	-	-	-	4.768
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	691	1.89	1,196.605000	3:46:00 PM	4.6200	4.6312	4.617
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	820	2.25	6.400000	2:43:32 PM	4.6200	4.6997	4.689
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	855	2.34	-	-	-	-	4.709
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	911	2.49	0.200000	3:42:15 PM	4.7000	4.7000	4.715
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	918	2.51	73.350000	3:40:10 PM	4.6450	4.6357	4.761
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	965	2.64	-	-	-	-	4.658
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.750	7/4/2019	7/4/2022	1077	2.95	431.000000	3:06:01 PM	4.5900	4.6296	4.600
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1106	3.03	-	-	-	-	4.716
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1148	3.14	-	-	-	-	4.719
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1182	3.24	-	-	-	-	4.721
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1230	3.37	820.490000	3:53:27 PM	4.6500	4.6461	4.626
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1232	3.37	907.300000	3:07:35 PM	4.5000	4.5023	4.685
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1308	3.58	-	-	-	-	4.731
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1324	3.63	183.000000	3:26:11 PM	4.6350	4.6451	4.643
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1368	3.75	140.950000	3:32:17 PM	4.7500	4.7271	4.746
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1406	3.85	-	-	-	-	4.738
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1484	4.06	34.240000	3:57:05 PM	4.8500	4.8411	4.961
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1553	4.25	-	-	-	-	4.747
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1694	4.64	14,867.830000	3:54:56 PM	4.6800	4.7037	4.681
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1733	4.75	108.199000	2:24:11 PM	4.8000	4.8023	4.800
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1777	4.87	150.000000	3:53:32 PM	4.8000	4.8000	4.800
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1840	5.04	5.300000	2:11:18 PM	4.7500	4.7500	4.762
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1855	5.08	-	-	-	-	4.754
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1938	5.31	-	-	-	-	4.768
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2090	5.72	2,085.420000	3:55:22 PM	4.7000	4.7052	4.698

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2092	5.73	-	-	-	-	4.777
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2240	6.13	582.900000	2:40:03 PM	4.8175	4.8175	4.818
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2281	6.25	3.500000	3:32:50 PM	4.9500	4.9500	4.789
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2321	6.36	-	-	-	-	4.792
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2372	6.49	-	-	-	-	4.796
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2398	6.57	5,330.333000	3:36:54 PM	4.7100	4.7160	4.708
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2616	7.16	-	-	-	-	4.835
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2646	7.24	0.200000	3:06:57 PM	5.0000	5.0000	4.858
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2694	7.38	-	-	-	-	4.819
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2778	7.61	0.500000	11:24:36 AM	4.8800	4.8800	4.825
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2842	7.78	-	-	-	-	5.121
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2967	8.12	-	-	-	-	4.843
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3165	8.67	961.290000	3:50:02 PM	4.7900	4.8171	4.812
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3422	9.37	-	-	-	-	4.995
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3459	9.47	4,550.250000	3:53:36 PM	4.7800	4.8082	4.801
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3961	10.85	34.100000	2:27:14 PM	4.9500	4.9819	4.884
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4023	11.01	-	-	-	-	4.886
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4205	11.51	-	-	-	-	4.892
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4379	11.99	408.900000	3:16:31 PM	4.8900	4.8986	4.898
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4457	12.20	-	-	-	-	4.901
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4577	12.53	-	-	-	-	4.912
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4605	12.61	141.217000	2:59:24 PM	5.0700	5.0491	5.050
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4815	13.18	-	-	-	-	4.914
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4878	13.36	-	-	-	-	5.223
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	4990	13.66	29.000000	11:15:31 AM	5.1250	5.1250	5.248
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5584	15.29	-	-	-	-	4.947
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5913	16.19	-	-	-	-	4.960
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	5990	16.40	7.570000	3:08:43 PM	5.1850	5.1176	5.028
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6278	17.19	-	-	-	-	5.224
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6509	17.82	26.500000	10:57:50 AM	5.0300	5.0304	5.123
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6599	18.07	-	-	-	-	4.991
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6668	18.26	464.000000	3:52:16 PM	5.1000	5.1532	5.160
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6789	18.59	-	-	-	-	5.037
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7125	19.51	607.800000	3:51:56 PM	4.9950	5.0041	5.001
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7719	21.13	1,000.500000	11:06:13 AM	5.1500	5.1610	5.165