

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 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	5	0.01	-	-	-	-	3.808
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	12	0.03	6.300000	3:21:23 PM	3.5000	3.5000	3.855
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	19	0.05	-	-	-	-	3.872
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	25	0.07	1.003000	10:00:04 AM	3.8750	3.8750	3.754
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	33	0.09	-	-	-	-	3.877
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	35	0.10	-	-	-	-	4.256
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	40	0.11	1.000000	2:07:07 PM	3.7000	3.7000	3.800
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	47	0.13	15.060000	3:59:35 PM	3.6800	3.6800	3.675
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	54	0.15	5.000000	11:50:43 AM	3.8000	3.8000	3.898
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	61	0.17	2.000000	10:45:46 AM	3.9750	3.9750	4.044
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	68	0.19	-	-	-	-	3.750
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	75	0.21	64.986000	3:43:24 PM	3.8500	3.8530	3.850
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	82	0.23	-	-	-	-	3.895
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	89	0.24	127.753000	3:52:49 PM	3.8500	3.8524	3.853
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	96	0.26	18.569000	3:41:49 PM	3.8600	3.8579	4.077
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	103	0.28	-	-	-	-	3.902
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	110	0.30	15.020000	3:00:17 PM	3.9000	3.8883	3.929
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	117	0.32	0.272000	9:17:22 AM	4.0000	4.0000	4.005
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	119	0.33	910.620000	3:01:44 PM	4.2100	4.2102	4.244
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	124	0.34	1.210000	3:10:54 PM	3.9500	3.9500	4.010
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	131	0.36	-	-	-	-	4.000
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	138	0.38	107.070000	11:51:05 AM	4.0600	4.0574	4.045
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	145	0.40	3.834000	11:29:36 AM	4.0500	4.0482	4.159
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	153	0.42	4.040000	3:06:35 PM	4.1000	4.1000	4.165
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	166	0.45	71.916000	3:43:26 PM	4.0250	4.0788	4.100
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	170	0.47	1,154.500000	2:06:16 PM	4.7468	4.6465	4.445
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	173	0.47	285.640000	11:52:25 AM	4.0600	4.0800	4.090
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	180	0.49	1,245.927000	3:57:59 PM	4.0500	4.0977	4.096
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	187	0.51	93.060000	3:49:19 PM	4.1000	4.0961	4.085
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	194	0.53	7.540000	2:59:48 PM	4.1000	4.1000	4.026
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	201	0.55	0.300000	10:11:21 AM	4.1250	4.1250	4.246
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	207	0.57	1.000000	11:56:45 AM	4.3500	4.3500	4.426
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	208	0.57	-	-	-	-	4.211
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	229	0.63	400.000000	2:14:54 PM	4.1750	4.1750	4.175
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	236	0.65	6.531000	9:29:57 AM	4.3000	4.3000	4.324

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RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	243	0.67	0.800000	10:42:03 AM	4.2000	4.2000	4.354
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	250	0.68	-	-	-	-	4.250
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	257	0.70	0.500000	11:23:37 AM	4.2500	4.2500	4.395
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	260	0.71	34.566000	3:45:35 PM	4.3000	4.2887	4.324
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	278	0.76	-	-	-	-	4.461
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	285	0.78	-	-	-	-	4.613
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	292	0.80	-	-	-	-	4.472
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	299	0.82	-	-	-	-	4.478
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	306	0.84	-	-	-	-	4.600
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	313	0.86	-	-	-	-	4.601
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	320	0.88	1.419000	2:24:21 PM	4.3750	4.2844	4.476
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	327	0.90	4.330000	2:26:10 PM	4.3750	4.3577	4.673
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	334	0.91	7.700000	10:56:23 AM	4.3500	4.3695	4.625
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	348	0.95	4.306000	3:44:41 PM	4.3500	4.3500	4.723
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	362	0.99	497.194000	3:41:57 PM	4.3750	4.3545	4.350
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	390	1.07	0.624171	11:51:16 AM	4.4000	4.4000	4.439
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	391	1.07	41.900000	3:43:13 PM	4.3000	4.2967	4.324
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	418	1.14	2.000000	10:18:31 AM	4.3000	4.3000	4.771
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	509	1.39	6.000000	11:59:39 AM	4.4650	4.4767	4.475
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	549	1.50	175.000000	2:21:19 PM	4.4500	4.4063	4.400
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	586	1.60	6.094000	11:59:49 AM	4.5000	4.4508	4.656
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	603	1.65	385.320000	3:45:37 PM	4.4800	4.4519	4.452
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	642	1.76	-	-	-	-	4.697
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	688	1.88	653.980000	3:56:22 PM	4.4300	4.4365	4.448
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	817	2.24	2.000000	10:52:09 AM	4.5750	4.5750	4.526
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	852	2.33	-	-	-	-	4.546
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	908	2.49	26.000000	11:16:15 AM	4.5500	4.5510	4.557
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	915	2.51	5.250000	2:58:36 PM	4.5000	4.5052	4.536
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	962	2.63	-	-	-	-	4.521
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1074	2.94	100.000000	11:01:31 AM	4.5000	4.5000	4.505
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1103	3.02	-	-	-	-	4.583
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1145	3.14	-	-	-	-	4.591
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1179	3.23	-	-	-	-	4.597
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1227	3.36	445.500000	3:43:26 PM	4.5850	4.5697	4.573
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1229	3.37	900.000000	11:59:36 AM	4.3310	4.3310	4.385

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1305	3.57	-	-	-	-	4.619
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1321	3.62	73.480800	3:10:06 PM	4.5350	4.5639	4.648
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1365	3.74	34.340000	3:42:47 PM	4.6500	4.6410	4.654
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1403	3.84	-	-	-	-	4.637
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1481	4.06	48.750000	3:29:54 PM	4.6300	4.6697	4.569
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1550	4.24	-	-	-	-	4.660
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1691	4.63	9,409.780000	3:59:19 PM	4.6800	4.6570	4.682
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1730	4.74	-	-	-	-	4.801
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1774	4.86	-	-	-	-	4.784
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1837	5.03	-	-	-	-	4.700
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1852	5.07	82.627213	11:39:15 AM	4.7000	4.7000	4.700
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1935	5.30	-	-	-	-	4.709
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2087	5.71	558.900000	2:28:27 PM	4.6850	4.6749	4.686
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2089	5.72	-	-	-	-	4.723
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2237	6.13	50.051600	11:38:22 AM	4.7500	4.7500	4.783
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2278	6.24	-	-	-	-	4.736
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2318	6.35	-	-	-	-	4.738
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2369	6.49	-	-	-	-	4.740
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2395	6.56	2,520.300000	3:41:49 PM	4.6800	4.6682	4.672
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2613	7.15	24.300000	3:30:00 PM	4.6500	4.6895	4.766
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2643	7.24	-	-	-	-	4.782
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2691	7.37	-	-	-	-	4.751
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2775	7.60	-	-	-	-	4.753
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2839	7.77	-	-	-	-	5.041
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2964	8.12	-	-	-	-	4.760
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3162	8.66	921.328000	3:35:42 PM	4.7500	4.7243	4.739
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3419	9.36	-	-	-	-	4.856
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3456	9.46	2,198.900000	3:36:01 PM	4.7200	4.7064	4.725
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3958	10.84	-	-	-	-	4.760
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	4020	11.01	-	-	-	-	4.760
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4202	11.50	-	-	-	-	4.762
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4376	11.98	222.073000	2:03:25 PM	4.7500	4.7546	4.757
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4454	12.19	-	-	-	-	4.768
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4574	12.52	1.300000	11:55:16 AM	4.9500	4.9500	4.780
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4602	12.60	56.000000	3:58:44 PM	4.9000	4.9121	4.954

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4812	13.18	1.000000	9:40:08 AM	5.1000	5.1000	4.789
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4875	13.35	-	-	-	-	5.022
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4987	13.65	10.000000	3:19:26 PM	5.0000	5.0750	5.222
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5581	15.28	-	-	-	-	4.855
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5910	16.18	-	-	-	-	4.885
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5987	16.39	150.000000	3:15:39 PM	5.0000	5.0000	5.000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6275	17.18	-	-	-	-	5.155
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6506	17.81	-	-	-	-	5.122
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6596	18.06	1.000000	11:50:41 AM	5.1000	5.1000	4.948
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6665	18.25	203.040000	3:51:16 PM	5.0100	5.0521	5.020
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6786	18.58	-	-	-	-	4.991
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7122	19.50	730.000000	3:23:17 PM	4.9775	4.9773	4.976
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7716	21.13	13.591000	3:24:07 PM	5.0400	5.0899	5.134