

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 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	6	0.02	-	-	-	-	3.658
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	13	0.04	28.934000	3:17:24 PM	3.7000	3.7459	3.667
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	19	0.05	-	-	-	-	3.871
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	27	0.07	-	-	-	-	3.669
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	29	0.08	-	-	-	-	3.874
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	34	0.09	0.300000	3:28:04 PM	3.9500	3.9500	3.632
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	41	0.11	5.000000	2:34:23 PM	4.0000	3.9200	3.675
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	48	0.13	7.533000	2:55:58 PM	3.7500	3.7117	3.718
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	55	0.15	-	-	-	-	3.815
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	62	0.17	-	-	-	-	3.750
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	69	0.19	76.493000	3:52:15 PM	3.7750	3.7248	3.830
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	76	0.21	54.020000	3:11:05 PM	3.7750	3.7640	3.838
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	83	0.23	510.299000	3:43:55 PM	3.7500	3.7669	3.730
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	90	0.25	1.150000	3:28:06 PM	3.7850	3.7850	3.850
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	97	0.27	14.866100	2:10:07 PM	3.8250	3.8285	3.849
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	104	0.29	70.092000	3:07:50 PM	3.8000	3.8220	3.900
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	111	0.30	12.505000	2:30:14 PM	3.8000	3.8276	3.897
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	113	0.31	4,593.775000	3:46:31 PM	3.8700	3.8701	3.876
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	118	0.32	172.870000	2:32:40 PM	3.8150	3.8428	3.868
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	125	0.34	48.127000	3:18:41 PM	3.8500	3.8624	4.000
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	132	0.36	7.000000	11:24:45 AM	3.8750	3.8750	4.024
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	139	0.38	28.083000	3:28:05 PM	3.9000	3.9148	3.975
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	147	0.40	-	-	-	-	3.959
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	160	0.44	37.670000	3:50:48 PM	3.9500	3.9712	4.100
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	164	0.45	136.000000	3:37:45 PM	4.1500	4.1500	4.150
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	167	0.46	110.982000	2:52:08 PM	3.9500	3.9982	4.037
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	174	0.48	433.841000	3:59:27 PM	3.9900	3.9565	4.012
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	181	0.50	165.330000	3:53:37 PM	3.9700	3.9900	4.080
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	188	0.52	51.656000	11:17:08 AM	4.0750	4.0024	4.015
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	195	0.53	-	-	-	-	4.109
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	201	0.55	-	-	-	-	4.151
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	202	0.55	-	-	-	-	4.089
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	223	0.61	413.260000	3:36:09 PM	4.0250	4.0355	4.056
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	230	0.63	-	-	-	-	4.150
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	237	0.65	-	-	-	-	4.160
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	244	0.67	4.402000	11:15:49 AM	4.1250	4.1250	4.250
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	251	0.69	-	-	-	-	4.188
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	254	0.70	268.120000	3:51:16 PM	4.1500	4.1405	4.172
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	272	0.75	-	-	-	-	4.229
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	279	0.76	26.344000	3:17:42 PM	4.0850	4.1709	4.275
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	286	0.78	-	-	-	-	4.232
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	293	0.80	7.905000	10:47:43 AM	4.1500	4.1500	4.231

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RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	300	0.82	10.840000	11:16:56 AM	4.1500	4.1514	4.293
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	307	0.84	5.000000	3:38:54 PM	4.2000	4.2000	4.291
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	314	0.86	35.033000	11:17:29 AM	4.1900	4.1900	4.275
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	321	0.88	454.488090	3:31:27 PM	4.1000	4.1909	4.207
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	328	0.90	482.944000	3:16:00 PM	4.1500	4.1392	4.141
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	342	0.94	17.600000	3:30:34 PM	4.0000	4.0741	4.306
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	356	0.98	182.854300	3:33:09 PM	4.1950	4.1358	4.100
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	384	1.05	-	-	-	-	4.237
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	385	1.05	1.274000	2:50:43 PM	4.2000	4.2000	4.206
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	412	1.13	3.200000	2:50:09 PM	4.3500	4.3500	4.594
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	503	1.38	-	-	-	-	4.289
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	543	1.49	404.000000	11:43:47 AM	4.1500	4.1663	4.196
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	580	1.59	0.100000	11:19:06 AM	4.3300	4.3300	4.411
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	597	1.64	78.805250	3:16:56 PM	4.3000	4.2928	4.318
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	636	1.74	-	-	-	-	4.449
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	682	1.87	306.230000	3:32:48 PM	4.3050	4.3176	4.318
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	811	2.22	-	-	-	-	4.395
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	846	2.32	-	-	-	-	4.412
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	902	2.47	546.040000	2:52:05 PM	4.4250	4.4004	4.398
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	909	2.49	3.650000	-	-	-	4.524
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	956	2.62	-	-	-	-	4.419
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.750	7/4/2019	7/4/2022	1068	2.92	205.000000	2:00:41 PM	4.3750	4.3817	4.387
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1097	3.00	-	-	-	-	4.479
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1139	3.12	-	-	-	-	4.487
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1173	3.21	-	-	-	-	4.494
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1221	3.34	7,176.365000	3:46:19 PM	4.4500	4.4650	4.440
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1223	3.35	-	-	-	-	4.467
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1299	3.56	-	-	-	-	4.519
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1315	3.60	198.645000	3:27:03 PM	4.5000	4.5202	4.537
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1359	3.72	0.830000	2:35:29 PM	4.5800	4.5800	4.644
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1397	3.83	-	-	-	-	4.538
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1475	4.04	111.675000	3:13:29 PM	4.6000	4.6270	4.666
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1544	4.23	-	-	-	-	4.562
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1685	4.61	12,171.910000	3:59:03 PM	4.5250	4.5418	4.524
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1724	4.72	-	-	-	-	4.694
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1768	4.84	-	-	-	-	4.647
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1831	5.01	-	-	-	-	4.600
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1846	5.05	0.400000	3:46:25 PM	4.6200	4.6200	4.691
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1929	5.28	-	-	-	-	4.608
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2081	5.70	3,227.620000	3:39:17 PM	4.5515	4.5826	4.551
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2083	5.70	-	-	-	-	4.622
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2231	6.11	130.000000	2:55:36 PM	4.6200	4.6046	4.647

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2272	6.22	-	-	-	-	4.638
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2312	6.33	-	-	-	-	4.640
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2363	6.47	-	-	-	-	4.644
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2389	6.54	2,615.250000	3:41:04 PM	4.5475	4.5665	4.534
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2607	7.14	1.020000	3:28:33 PM	4.8000	4.8490	4.667
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2637	7.22	2.000000	10:08:41 AM	4.7400	4.7400	4.677
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2685	7.35	-	-	-	-	4.662
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2769	7.58	2.000000	3:46:44 PM	4.7250	4.7250	4.666
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2833	7.76	621.500000	3:24:19 PM	4.6500	4.6809	4.958
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2958	8.10	-	-	-	-	4.676
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3156	8.64	2,468.150000	3:47:42 PM	4.6500	4.6307	4.623
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3413	9.34	-	-	-	-	4.735
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3450	9.45	9,712.686000	3:35:14 PM	4.6500	4.6286	4.626
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3952	10.82	28.000000	11:06:54 AM	4.8000	4.8000	4.679
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4014	10.99	-	-	-	-	4.678
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4196	11.49	-	-	-	-	4.677
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4370	11.96	606.000000	3:59:15 PM	4.6600	4.6793	4.660
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4448	12.18	-	-	-	-	4.681
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4568	12.51	5.230000	3:14:08 PM	4.8500	4.7926	4.691
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4596	12.58	10.761000	3:18:40 PM	4.9500	4.8724	4.953
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4806	13.16	-	-	-	-	4.705
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4869	13.33	-	-	-	-	4.837
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	4981	13.64	57.800000	3:50:16 PM	4.8350	4.8932	4.969
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5575	15.26	-	-	-	-	4.791
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5904	16.16	-	-	-	-	4.831
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	5981	16.38	100.000000	3:48:28 PM	4.8600	4.9050	4.904
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6269	17.16	-	-	-	-	5.006
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6500	17.80	-	-	-	-	5.043
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6590	18.04	12.500000	11:07:09 AM	5.0500	5.0500	4.915
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6659	18.23	456.460000	3:11:40 PM	4.9500	5.0000	5.000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6780	18.56	56.000000	10:24:29 AM	5.0000	5.0000	5.000
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7116	19.48	2,531.250000	3:54:18 PM	4.9750	4.9606	4.954
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7710	21.11	10.140000	3:25:58 PM	5.0300	5.0495	5.118