

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	2	0.01	-	-	-	-	-
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	9	0.03	0.219000	3:05:41 PM	3.5000	3.5000	3.658
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	15	0.04	2,107.000000	11:32:43 AM	3.6650	3.6218	3.629
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	23	0.06	1,767.357000	2:59:01 PM	3.5500	3.6371	3.613
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	25	0.07	-	-	-	-	3.763
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	30	0.08	1.000000	11:36:08 AM	3.6000	3.6000	3.627
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	37	0.10	1,858.700000	3:22:21 PM	3.5000	3.6404	3.640
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	44	0.12	-	-	-	-	3.682
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	51	0.14	-	-	-	-	3.746
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	58	0.16	-	-	-	-	3.750
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	65	0.18	103.360000	3:24:46 PM	3.3000	3.4246	3.497
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	72	0.20	5.284000	11:12:42 AM	3.6250	3.6537	3.838
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	79	0.22	32.176000	3:59:26 PM	3.3250	3.5896	3.730
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	86	0.24	1.505000	2:47:14 PM	3.3750	3.3750	3.850
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	93	0.26	664.500000	3:33:23 PM	3.3500	3.3454	3.355
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	100	0.27	1,621.905000	3:47:41 PM	3.9500	3.7646	3.688
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	107	0.29	-	-	-	-	3.799
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	109	0.30	1,775.970000	3:31:01 PM	3.7250	3.7196	3.763
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	114	0.31	0.900000	2:53:58 PM	3.3750	3.3750	3.868
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	121	0.33	11.113000	2:46:35 PM	3.5000	3.5955	4.000
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	128	0.35	10.348000	11:24:15 AM	3.8750	3.8750	4.024
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	135	0.37	-	-	-	-	3.975
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	143	0.39	-	-	-	-	3.959
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	156	0.43	-	-	-	-	4.100
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	160	0.44	151.360000	3:48:11 PM	4.0000	3.9991	4.062
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	163	0.45	2.127000	10:26:32 AM	3.8000	3.8000	4.038
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	170	0.47	107.936000	3:44:06 PM	3.6000	3.6708	3.752
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	177	0.49	72.044000	10:55:17 AM	3.8000	3.8246	3.918
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	184	0.50	140.530000	3:32:31 PM	3.6500	3.6695	3.670
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	191	0.52	-	-	-	-	3.962
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	197	0.54	-	-	-	-	3.971
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	198	0.54	2.000000	11:13:51 AM	3.7500	3.7500	3.958
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	219	0.60	62.800000	3:48:50 PM	3.8000	3.7189	3.837
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	226	0.62	-	-	-	-	4.036
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	233	0.64	0.993000	3:25:22 PM	3.8000	3.8000	4.160
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	240	0.66	1,500.000000	11:57:57 AM	3.8000	3.8000	3.914
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	247	0.68	1.000000	11:09:46 AM	3.9500	3.9500	4.089
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	250	0.68	4,327.622535	3:51:54 PM	3.9000	3.9495	3.928
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	268	0.73	-	-	-	-	4.145
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	275	0.75	2.023000	11:13:55 AM	4.0000	4.0000	4.275
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	282	0.77	-	-	-	-	4.159
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	289	0.79	-	-	-	-	4.158

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RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	296	0.81	-	-	-	-	4.198
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	303	0.83	-	-	-	-	4.196
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	310	0.85	0.960000	10:16:58 AM	3.8850	3.8850	4.275
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	317	0.87	1.410000	-	-	-	4.209
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	324	0.89	1.000000	11:26:21 AM	3.9500	3.9500	4.030
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	338	0.93	2.360000	11:33:22 AM	4.0500	3.9833	4.306
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	352	0.96	25.084000	3:47:05 PM	3.8000	3.8928	4.010
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	380	1.04	-	-	-	-	4.076
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	381	1.04	4,396.762100	3:45:27 PM	3.9000	3.9882	3.905
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	408	1.12	-	-	-	-	4.321
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	499	1.37	-	-	-	-	4.134
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	539	1.48	50.000000	10:36:08 AM	4.0100	4.0100	4.041
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	576	1.58	-	-	-	-	4.230
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	593	1.62	110.084000	3:27:27 PM	4.0950	3.9455	4.020
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	632	1.73	-	-	-	-	4.266
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	678	1.86	60.000000	3:15:34 PM	4.1000	4.1165	4.185
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	807	2.21	-	-	-	-	4.260
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	842	2.31	29.000000	11:55:10 AM	4.2500	4.2500	4.276
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	898	2.46	3.779000	2:49:08 PM	4.2000	4.2706	4.393
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	905	2.48	25.500000	3:15:43 PM	4.1350	4.1350	4.361
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	952	2.61	-	-	-	-	4.297
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1064	2.91	1,000.000000	3:39:23 PM	4.2500	4.2575	4.250
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1093	2.99	-	-	-	-	4.359
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1135	3.11	-	-	-	-	4.368
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1169	3.20	-	-	-	-	4.375
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1217	3.33	3,846.610000	3:55:41 PM	4.2900	4.2666	4.270
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1219	3.34	-	-	-	-	4.468
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1295	3.55	-	-	-	-	4.401
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1311	3.59	25.000000	10:34:17 AM	4.3650	4.3560	4.529
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1355	3.71	258.938000	3:52:09 PM	4.3500	4.3344	4.339
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1393	3.81	-	-	-	-	4.421
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1471	4.03	107.500000	3:44:30 PM	4.5000	4.4577	4.519
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1540	4.22	-	-	-	-	4.444
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1681	4.60	13,796.250000	3:53:37 PM	4.3500	4.3616	4.353
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1720	4.71	-	-	-	-	4.538
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1764	4.83	-	-	-	-	4.507
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1827	5.00	-	-	-	-	4.477
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1842	5.04	20.800000	3:01:04 PM	4.4250	4.4298	4.539
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1925	5.27	-	-	-	-	4.485
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2077	5.69	2,470.200000	3:55:46 PM	4.4150	4.3977	4.406
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2079	5.69	-	-	-	-	4.497
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2227	6.10	2.590000	10:24:39 AM	4.4800	4.4800	4.487

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2268	6.21	-	-	-	-	4.510
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2308	6.32	-	-	-	-	4.513
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2359	6.46	-	-	-	-	4.516
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2385	6.53	2,249.300000	3:57:27 PM	4.4200	4.3938	4.418
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2603	7.13	27.610000	3:43:36 PM	4.5500	4.5473	4.525
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2633	7.21	2.930000	3:36:01 PM	4.5000	4.5159	4.542
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2681	7.34	-	-	-	-	4.533
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2765	7.57	132.000000	3:48:00 PM	4.5100	4.6134	4.615
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2829	7.75	10.000000	10:26:05 AM	4.6000	4.6000	4.675
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2954	8.09	-	-	-	-	4.546
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3152	8.63	1,160.000000	3:59:54 PM	4.5050	4.4824	4.501
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3409	9.33	-	-	-	-	4.597
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3446	9.44	3,252.000000	3:59:54 PM	4.5100	4.4685	4.509
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3948	10.81	-	-	-	-	4.580
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	4010	10.98	-	-	-	-	4.582
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4192	11.48	-	-	-	-	4.591
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4366	11.95	1,076.674157	3:23:14 PM	4.6000	4.5981	4.596
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4444	12.17	-	-	-	-	4.605
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4564	12.50	2.500000	2:57:45 PM	4.9000	4.8800	4.618
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4592	12.57	4.210000	11:20:07 AM	5.0000	4.9406	4.862
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4802	13.15	-	-	-	-	4.639
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4865	13.32	-	-	-	-	4.730
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4977	13.63	15.000000	3:25:29 PM	4.9000	4.8133	4.883
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5571	15.25	-	-	-	-	4.728
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5900	16.15	-	-	-	-	4.766
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5977	16.36	-	-	-	-	4.860
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6265	17.15	-	-	-	-	4.898
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6496	17.79	0.600000	11:29:41 AM	4.8650	4.8650	4.931
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6586	18.03	0.500000	2:04:11 PM	5.0000	5.0000	4.848
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6655	18.22	57.202000	3:54:19 PM	5.0000	5.0276	4.923
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6776	18.55	-	-	-	-	5.000
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7112	19.47	1,864.500000	3:54:12 PM	4.8850	4.8771	4.885
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7706	21.10	7.500000	3:28:20 PM	4.9900	4.9900	4.975