

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 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	5	0.01	-	-	-	-	-
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	11	0.03	2.730000	2:55:04 PM	3.2500	3.2500	3.471
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	19	0.05	124.406000	11:38:29 AM	3.2500	3.2500	3.380
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	21	0.06	-	-	-	-	3.771
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	26	0.07	0.200000	10:55:13 AM	3.4000	3.4000	3.354
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	33	0.09	323.524000	3:54:23 PM	3.3000	3.2906	3.290
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	40	0.11	1.000000	2:50:50 PM	3.2500	3.2500	3.315
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	47	0.13	-	-	-	-	3.412
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	54	0.15	2.200000	3:15:15 PM	3.2500	3.2500	3.408
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	61	0.17	15.100000	3:47:30 PM	3.2500	3.2500	3.523
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	68	0.19	0.050000	3:12:00 PM	3.2750	3.2750	3.533
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	75	0.21	21.849000	3:43:35 PM	3.2850	3.2852	3.959
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	82	0.23	16.066000	11:56:36 AM	3.2900	3.2938	3.347
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	89	0.24	164.944000	3:48:22 PM	3.2900	3.2891	3.298
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	96	0.26	13.450000	2:54:56 PM	3.3000	3.3000	3.300
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	103	0.28	-	-	-	-	3.298
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	105	0.29	3,645.030000	3:31:08 PM	3.7700	3.7636	3.775
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	110	0.30	703.272000	3:04:52 PM	3.3500	3.3042	3.395
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	117	0.32	-	-	-	-	3.573
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	124	0.34	3.300000	10:49:32 AM	3.3000	3.3909	3.588
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	131	0.36	-	-	-	-	3.597
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	139	0.38	-	-	-	-	3.575
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	152	0.42	7.800000	2:34:25 PM	3.4750	3.4750	3.682
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	156	0.43	2.239000	10:12:05 AM	3.7850	3.7850	3.711
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	159	0.44	1.880000	2:44:41 PM	3.4250	3.4250	3.500
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	166	0.45	37.090000	3:13:14 PM	3.4250	3.4688	3.556
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	173	0.47	-	-	-	-	3.713
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	180	0.49	111.695000	3:34:02 PM	3.5150	3.5100	3.525
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	187	0.51	0.812000	11:19:00 AM	3.5000	3.5056	3.624
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	193	0.53	-	-	-	-	3.729
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	194	0.53	10.420000	2:12:10 PM	3.4700	3.4827	3.618
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	215	0.59	12.710000	3:49:37 PM	3.5000	3.5030	3.835
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	222	0.61	0.520000	2:35:51 PM	3.6000	3.6000	3.625
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	229	0.63	-	-	-	-	3.723
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	236	0.65	-	-	-	-	3.800
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	243	0.67	-	-	-	-	3.684
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	246	0.67	709.600000	3:49:04 PM	3.6250	3.6657	3.645
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	264	0.72	-	-	-	-	3.711
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	271	0.74	-	-	-	-	3.799
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	278	0.76	-	-	-	-	3.735
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	285	0.78	-	-	-	-	3.724

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RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	292	0.80	-	-	-	-	3.751
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	299	0.82	0.210000	2:42:19 PM	3.7000	3.6476	3.751
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	306	0.84	-	-	-	-	3.670
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	313	0.86	3.075000	11:09:57 AM	3.6000	3.6000	3.743
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	320	0.88	158.189000	3:33:09 PM	3.6150	3.6164	3.688
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	334	0.91	389.620000	3:23:33 PM	3.6500	3.6872	3.675
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	348	0.95	93.374000	3:23:30 PM	3.6500	3.6765	3.719
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	362	0.99	314.808000	3:47:15 PM	3.7150	3.6999	3.708
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	376	1.03	0.650000	2:24:51 PM	3.7000	3.8192	3.766
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	377	1.03	170.123200	3:44:29 PM	3.8500	3.7535	3.792
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	404	1.11	-	-	-	-	3.930
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	495	1.36	5.000000	10:00:54 AM	3.8000	3.8000	3.799
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	535	1.47	300.516000	3:12:30 PM	3.7000	3.7002	3.761
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	572	1.57	4.200000	3:13:36 PM	3.8000	3.8000	3.770
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	589	1.61	14.100000	11:52:01 AM	3.8500	3.8505	3.823
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	628	1.72	1.500000	3:13:28 PM	3.8000	3.8000	3.883
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	674	1.85	15.062000	3:26:18 PM	3.8250	3.8363	3.799
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	803	2.20	9.585000	11:52:01 AM	3.8750	3.8750	3.878
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	838	2.29	-	-	-	-	3.940
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	894	2.45	29.014200	3:13:20 PM	3.8200	3.8977	4.111
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	901	2.47	96.243000	3:25:37 PM	3.8500	3.8364	3.868
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	948	2.60	-	-	-	-	3.910
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,060	2.90	80.200000	3:37:45 PM	3.7800	3.7882	3.831
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,089	2.98	-	-	-	-	3.958
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,131	3.10	-	-	-	-	3.970
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,165	3.19	-	-	-	-	3.980
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,213	3.32	1,641.788000	3:58:48 PM	3.8900	3.9519	3.900
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,215	3.33	31.000000	2:40:10 PM	4.0500	4.1129	4.383
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,291	3.54	-	-	-	-	4.015
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,307	3.58	303.790000	3:25:07 PM	4.1000	4.0642	4.149
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,351	3.70	126.728000	2:38:50 PM	4.1500	4.0504	4.028
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,389	3.80	-	-	-	-	4.043
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,467	4.02	61.763000	2:57:10 PM	4.0750	4.0721	4.050
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,536	4.21	-	-	-	-	4.083
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,677	4.59	14,518.725000	3:47:06 PM	3.9750	4.0765	3.972
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,716	4.70	102.000000	3:49:58 PM	4.1250	4.2966	4.300
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,760	4.82	-	-	-	-	4.167
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,823	4.99	-	-	-	-	4.159
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,838	5.03	32.270000	3:52:02 PM	4.1850	4.2359	4.351
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,921	5.26	-	-	-	-	4.181
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,073	5.68	1,273.850000	3:42:12 PM	4.0100	4.1240	4.030

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,075	5.68	-	-	-	-	4.215
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,223	6.09	206.500000	3:15:51 PM	4.3000	4.2982	4.300
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,264	6.20	-	-	-	-	4.253
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,304	6.31	-	-	-	-	4.260
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,355	6.45	-	-	-	-	4.269
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,381	6.52	7,563.000000	3:51:53 PM	4.0550	4.1744	4.075
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,599	7.12	39.600000	11:56:29 AM	4.3500	4.5424	4.546
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,629	7.20	-	-	-	-	4.318
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,677	7.33	-	-	-	-	4.315
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,761	7.56	6.000000	2:51:53 PM	4.4500	4.4333	4.460
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,825	7.73	-	-	-	-	4.425
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,950	8.08	-	-	-	-	4.343
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,148	8.62	2,915.000000	3:27:43 PM	4.2600	4.3025	4.267
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,405	9.32	-	-	-	-	4.387
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,442	9.42	6,879.007000	3:42:45 PM	4.2500	4.3020	4.256
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,944	10.80	-	-	-	-	4.392
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	4,006	10.97	-	-	-	-	4.396
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,188	11.47	-	-	-	-	4.414
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,362	11.94	2,017.130000	3:46:46 PM	4.4600	4.4775	4.430
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,440	12.16	-	-	-	-	4.440
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,560	12.49	22.000000	10:57:38 AM	4.6700	4.6659	4.453
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,588	12.56	29.250000	2:29:39 PM	4.7500	4.7000	4.839
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,798	13.14	-	-	-	-	4.477
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,861	13.31	-	-	-	-	4.540
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,973	13.62	1.260000	11:20:20 AM	4.7500	4.7379	4.822
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,567	15.24	-	-	-	-	4.558
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,896	16.14	-	-	-	-	4.593
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,973	16.35	2.620000	10:25:36 AM	4.8000	4.8000	4.844
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,261	17.14	-	-	-	-	4.690
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,492	17.77	14.500000	3:30:54 PM	4.9000	4.8397	4.900
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,582	18.02	134.200000	11:52:27 AM	4.8600	4.8600	4.860
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,651	18.21	86.745000	11:52:41 AM	4.8000	4.7954	4.803
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,772	18.54	-	-	-	-	4.928
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,108	19.46	1,589.780000	3:19:35 PM	4.6700	4.7499	4.698
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,702	21.09	52.300000	11:20:11 AM	4.9000	4.8283	4.987