

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 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	4	0.01	60.535000	10:49:39 AM	3.2500	3.2500	-
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	12	0.03	19.000000	3:04:04 PM	3.2500	3.2500	3.250
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	14	0.04	-	-	-	-	3.769
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	19	0.05	-	-	-	-	3.283
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	26	0.07	23.440000	3:27:35 PM	3.4000	3.2723	3.289
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	33	0.09	32.012000	3:27:30 PM	3.2650	3.2646	3.306
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	40	0.11	58.302000	3:53:01 PM	3.2900	3.2897	3.333
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	47	0.13	1.104000	11:12:41 AM	3.2650	3.2650	3.290
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	54	0.15	10.987000	2:45:15 PM	3.2500	3.2631	3.268
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	61	0.17	-	-	-	-	3.413
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	68	0.19	98.445000	3:33:14 PM	3.2750	3.2810	3.376
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	75	0.21	22.815000	3:32:21 PM	3.2900	3.3067	3.396
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	82	0.23	265.025000	3:45:43 PM	3.2850	3.2916	3.292
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	89	0.24	11.680000	3:32:18 PM	3.2850	3.2855	3.296
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	96	0.26	69.473000	3:48:29 PM	3.2900	3.3001	3.300
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	98	0.27	3,877.700000	3:42:23 PM	3.7700	3.7785	3.770
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	103	0.28	28.367000	3:49:11 PM	3.3025	3.3021	3.443
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	110	0.30	-	-	-	-	3.574
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	117	0.32	13.500000	3:05:16 PM	3.3250	3.3250	3.479
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	124	0.34	3.040000	2:29:23 PM	3.4000	3.4000	3.486
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	132	0.36	-	-	-	-	3.477
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	145	0.40	0.450000	11:12:55 AM	3.5000	3.5000	3.533
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	149	0.41	43.194000	3:14:34 PM	3.8250	3.7880	3.714
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	152	0.42	0.600000	3:01:31 PM	3.4250	3.4250	3.439
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	159	0.44	27.195000	3:51:32 PM	3.5000	3.4667	3.544
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	166	0.45	2.000000	11:38:23 AM	3.4250	3.4250	3.554
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	173	0.47	87.864000	3:01:45 PM	3.4650	3.4887	3.486
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	180	0.49	0.150000	3:26:42 PM	3.4650	3.4650	3.500
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	186	0.51	-	-	-	-	3.782
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	187	0.51	1.034000	3:24:36 PM	3.4500	3.4500	3.612
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	208	0.57	1.000000	3:29:08 PM	3.4850	3.4850	3.472
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	215	0.59	-	-	-	-	3.605
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	222	0.61	-	-	-	-	3.637
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	229	0.63	-	-	-	-	3.678
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	236	0.65	-	-	-	-	3.589

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RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	239	0.65	53.243000	3:48:21 PM	3.8000	3.8083	3.807
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	257	0.70	170.000000	11:06:30 AM	3.5700	3.5700	3.570
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	264	0.72	-	-	-	-	3.669
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	271	0.74	-	-	-	-	3.735
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	278	0.76	-	-	-	-	3.647
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	285	0.78	5.170000	10:14:55 AM	3.6500	3.6500	3.658
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	292	0.80	0.500000	11:06:55 AM	3.8500	3.8500	3.672
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	299	0.82	1.000000	3:23:27 PM	3.6250	3.6250	3.682
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	306	0.84	7.075000	11:00:50 AM	3.6600	3.6600	3.674
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	313	0.86	1.030000	11:36:18 AM	3.6600	3.6600	3.666
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	327	0.90	-	-	-	-	3.675
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	341	0.93	29.060000	11:38:38 AM	3.6500	3.6500	3.690
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	355	0.97	135.147000	3:48:44 PM	3.6500	3.6664	3.685
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	369	1.01	-	-	-	-	3.817
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	370	1.01	853.181200	3:40:39 PM	3.8500	3.7753	3.782
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	397	1.09	-	-	-	-	3.901
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	488	1.34	-	-	-	-	3.842
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	528	1.45	115.500000	2:46:55 PM	3.8750	3.8999	3.921
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	565	1.55	-	-	-	-	3.784
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	582	1.59	18.000000	2:02:53 PM	3.8500	3.8833	3.886
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	621	1.70	-	-	-	-	3.783
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	667	1.83	27.690000	3:58:22 PM	3.9250	3.8765	3.898
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	796	2.18	-	-	-	-	3.903
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	831	2.28	-	-	-	-	3.963
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	887	2.43	81.600000	3:06:10 PM	3.9000	3.9010	3.900
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	894	2.45	3.720000	3:39:12 PM	3.9500	3.9500	3.901
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	941	2.58	-	-	-	-	3.928
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1053	2.88	60.974000	3:35:47 PM	3.8250	3.8266	4.050
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1082	2.96	-	-	-	-	3.960
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1124	3.08	-	-	-	-	3.968
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1158	3.17	-	-	-	-	3.975
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1206	3.30	584.600000	3:56:42 PM	4.0000	3.9881	3.992
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1208	3.31	31.774000	11:09:56 AM	3.9750	3.9750	3.799
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1284	3.52	-	-	-	-	4.000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1300	3.56	115.809000	2:59:28 PM	3.9500	3.9485	3.967

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1344	3.68	23.000000	3:04:33 PM	4.0500	4.0543	4.106
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1382	3.78	-	-	-	-	4.019
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1460	4.00	22.600000	3:24:25 PM	4.1500	4.1585	3.995
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1529	4.19	-	-	-	-	4.049
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1670	4.57	3,468.800000	3:58:59 PM	4.0800	4.0869	4.081
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1709	4.68	27.000000	3:11:31 PM	4.1000	4.1111	3.989
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1753	4.80	-	-	-	-	4.107
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1816	4.97	-	-	-	-	4.107
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1831	5.01	14.700000	10:56:30 AM	4.1750	4.1750	4.205
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1914	5.24	-	-	-	-	4.127
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2066	5.66	8.125000	3:47:03 PM	4.1550	4.1550	4.223
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2068	5.66	-	-	-	-	4.158
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2216	6.07	-	-	-	-	4.220
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2257	6.18	-	-	-	-	4.196
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2297	6.29	-	-	-	-	4.204
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2348	6.43	-	-	-	-	4.213
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2374	6.50	1,100.000000	3:50:04 PM	4.1650	4.1630	4.163
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2592	7.10	7.800000	3:54:31 PM	4.3200	4.3755	4.379
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2622	7.18	7.000000	11:33:23 AM	4.3300	4.3300	4.269
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2670	7.31	-	-	-	-	4.273
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2754	7.54	0.500000	3:40:02 PM	4.3000	4.3000	4.355
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2818	7.72	7.500000	10:30:23 AM	4.3500	4.3500	4.470
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2943	8.06	-	-	-	-	4.320
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3141	8.60	680.943000	3:57:31 PM	4.3400	4.3648	4.352
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3398	9.30	-	-	-	-	4.389
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3435	9.41	1,689.563000	3:59:03 PM	4.3500	4.3576	4.353
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3937	10.78	-	-	-	-	4.420
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3999	10.95	-	-	-	-	4.424
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4181	11.45	-	-	-	-	4.435
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4355	11.92	51.650000	3:54:47 PM	4.4750	4.4653	4.445
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4433	12.14	-	-	-	-	4.452
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4553	12.47	-	-	-	-	4.466
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4581	12.54	-	-	-	-	4.829
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4791	13.12	1.000000	2:55:55 PM	4.6800	4.6800	4.492
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4854	13.29	-	-	-	-	4.530

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RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4966	13.60	15.400000	2:36:24 PM	4.7400	4.7256	4.740
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5560	15.22	-	-	-	-	4.603
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5889	16.12	-	-	-	-	4.650
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5966	16.33	-	-	-	-	4.842
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6254	17.12	100.000000	10:48:30 AM	4.7500	4.7500	4.737
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6485	17.76	-	-	-	-	4.896
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6575	18.00	-	-	-	-	4.624
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6644	18.19	47.936000	2:18:31 PM	4.9250	4.8181	4.821
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6765	18.52	-	-	-	-	5.045
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7101	19.44	580.510000	3:54:27 PM	4.7750	4.7945	4.796
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7695	21.07	-	-	-	-	4.650