

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 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	1	0.00	-	-	-	-	-
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	3	0.01	-	-	-	-	3.728
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	8	0.02	6.224000	2:01:06 PM	3.2000	3.2000	3.280
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	15	0.04	17.767000	2:49:01 PM	3.2000	3.1675	3.243
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	22	0.06	5.100000	2:21:26 PM	3.2000	3.1544	3.239
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	29	0.08	107.312000	3:37:33 PM	3.1500	3.1919	3.253
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	36	0.10	16.240000	2:37:06 PM	3.2500	3.2341	3.287
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	43	0.12	1.000000	10:19:08 AM	3.2850	3.2850	3.265
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	50	0.14	-	-	-	-	3.294
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	57	0.16	120.431000	3:57:22 PM	3.2350	3.2427	3.271
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	64	0.18	494.111000	3:18:23 PM	3.2500	3.2494	3.253
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	71	0.19	121.689000	3:30:24 PM	3.2000	3.2510	3.262
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	78	0.21	166.901500	3:58:00 PM	3.2500	3.2502	3.260
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	85	0.23	130.507000	3:48:58 PM	3.2755	3.2759	3.272
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	87	0.24	55.160000	3:31:15 PM	3.7000	3.7149	3.727
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	92	0.25	1,883.818000	3:22:59 PM	3.2750	3.2776	3.279
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	99	0.27	535.819000	2:51:35 PM	3.2850	3.2859	3.285
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	106	0.29	8.516000	2:40:11 PM	3.3000	3.3000	3.358
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	113	0.31	0.270000	2:15:24 PM	3.2750	3.2750	3.370
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	121	0.33	4.184000	3:35:14 PM	3.2500	3.2500	3.379
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	134	0.37	2,009.000000	2:37:16 PM	3.5600	3.4966	3.498
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	138	0.38	-	-	-	-	3.778
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	141	0.39	1.689000	10:40:18 AM	3.3250	3.3250	3.396
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	148	0.41	8.842000	3:07:18 PM	3.3500	3.3661	3.400
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	155	0.42	-	-	-	-	3.454
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	162	0.44	2.537000	3:09:17 PM	3.3750	3.4008	3.481
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	169	0.46	-	-	-	-	3.497
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	175	0.48	3.800000	2:26:10 PM	3.7500	3.7500	3.756
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	176	0.48	148.367000	3:39:25 PM	3.4550	3.4529	3.470
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	197	0.54	22.050000	2:48:03 PM	3.4000	3.4000	3.449
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	204	0.56	-	-	-	-	3.537
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	211	0.58	-	-	-	-	3.557
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	218	0.60	-	-	-	-	3.578
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	225	0.62	-	-	-	-	3.556
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	228	0.62	432.210000	3:56:45 PM	3.7500	3.8081	3.791
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	246	0.67	-	-	-	-	3.612
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	253	0.69	-	-	-	-	3.616
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	260	0.71	5.100000	10:19:21 AM	3.7750	3.7750	3.646
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	267	0.73	34.000000	9:41:07 AM	3.5500	3.5500	3.626
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	274	0.75	-	-	-	-	3.630
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	281	0.77	5.733000	3:17:33 PM	3.6000	3.5969	3.618
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	288	0.79	-	-	-	-	3.691

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RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	295	0.81	-	-	-	-	3.643
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	302	0.83	16.200000	11:39:13 AM	3.6150	3.6150	3.667
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	316	0.87	-	-	-	-	3.662
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	330	0.90	-	-	-	-	3.688
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	344	0.94	66.627000	3:18:37 PM	3.6600	3.6786	3.673
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	358	0.98	-	-	-	-	3.798
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	358	0.98	84.332000	3:58:42 PM	3.6350	3.6384	3.640
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	359	0.98	1.600000	3:57:18 PM	3.7500	3.7500	3.780
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	386	1.06	-	-	-	-	3.832
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	477	1.31	17.126834	2:48:50 PM	3.9000	3.9000	3.830
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	517	1.42	2.200000	10:12:14 AM	3.8750	3.8750	3.822
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	554	1.52	2.000000	9:33:38 AM	3.9000	3.9000	3.825
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	571	1.56	153.500000	3:13:06 PM	3.8500	3.8511	3.858
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	610	1.67	1.000000	2:51:39 PM	3.8500	3.8500	3.852
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	656	1.80	15.100000	3:15:29 PM	3.8800	3.8806	3.783
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	785	2.15	-	-	-	-	3.939
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	820	2.25	-	-	-	-	4.002
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	876	2.40	1.100000	2:53:58 PM	4.0500	4.0500	3.979
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	883	2.42	5.120000	3:29:33 PM	3.9500	4.0305	3.892
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	930	2.55	-	-	-	-	3.946
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1042	2.85	941.570000	3:44:34 PM	3.9300	3.9376	3.945
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1071	2.93	-	-	-	-	3.984
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1113	3.05	-	-	-	-	3.995
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1147	3.14	-	-	-	-	4.004
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1195	3.27	210.335000	3:15:21 PM	3.9800	4.0053	4.006
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1197	3.28	-	-	-	-	3.924
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1273	3.49	-	-	-	-	4.037
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1289	3.53	68.000000	2:57:29 PM	3.9400	3.9400	4.027
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1333	3.65	-	-	-	-	4.116
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1371	3.75	-	-	-	-	4.063
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1449	3.97	37.210000	3:23:32 PM	4.2000	4.2016	4.043
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1518	4.16	-	-	-	-	4.102
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1659	4.54	4,850.778000	3:59:18 PM	4.1450	4.1150	4.140
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1698	4.65	-	-	-	-	4.146
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1742	4.77	-	-	-	-	4.165
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1805	4.94	-	-	-	-	4.178
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1820	4.98	17.010000	3:14:31 PM	4.2750	4.2545	4.213
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1903	5.21	-	-	-	-	4.202
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2055	5.63	652.000000	3:16:25 PM	4.2700	4.2540	4.276
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2057	5.63	-	-	-	-	4.239
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2205	6.04	100.850000	3:58:47 PM	4.3475	4.3475	4.333
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2246	6.15	-	-	-	-	4.282

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2286	6.26	-	-	-	-	4.290
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2337	6.40	-	-	-	-	4.300
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2363	6.47	1,906.200000	3:30:53 PM	4.2950	4.2630	4.280
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2581	7.07	10.000000	-	-	-	4.388
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2611	7.15	1.780000	2:58:23 PM	4.4300	4.4300	4.354
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2659	7.28	-	-	-	-	4.361
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2743	7.51	4.500000	2:07:52 PM	4.4000	4.4000	4.397
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2807	7.69	-	-	-	-	4.443
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2932	8.03	-	-	-	-	4.405
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3130	8.57	3.700000	3:11:50 PM	4.2500	4.2851	4.448
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3387	9.27	-	-	-	-	4.465
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3424	9.37	713.300000	3:28:24 PM	4.4250	4.4174	4.424
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3926	10.75	-	-	-	-	4.513
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3988	10.92	-	-	-	-	4.519
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4170	11.42	-	-	-	-	4.536
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4344	11.89	157.650000	3:12:49 PM	4.5750	4.5650	4.568
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4422	12.11	-	-	-	-	4.558
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4542	12.44	2.000000	2:00:31 PM	4.7000	4.7000	4.571
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4570	12.51	0.400000	9:54:03 AM	4.7000	4.7000	4.695
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4780	13.09	-	-	-	-	4.594
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4843	13.26	0.010000	3:25:34 PM	4.8500	4.8500	4.610
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4955	13.57	18.600000	2:49:29 PM	4.9250	4.8978	4.687
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5549	15.19	-	-	-	-	4.671
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5878	16.09	-	-	-	-	4.705
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5955	16.30	-	-	-	-	4.750
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6243	17.09	-	-	-	-	4.736
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6474	17.73	-	-	-	-	4.838
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6564	17.97	-	-	-	-	4.754
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6633	18.16	36.895000	2:55:34 PM	4.9750	4.9325	4.813
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6754	18.49	-	-	-	-	4.911
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7090	19.41	115.010000	3:17:03 PM	4.8600	4.8565	4.860
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7684	21.04	3.000000	3:20:45 PM	4.9300	4.9300	4.825