

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 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	7	0.02	-	-	-	-	3.140
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	14	0.04	7.414000	3:39:49 PM	3.4000	3.1415	3.162
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	21	0.06	2.034000	2:57:25 PM	3.1250	3.1250	3.188
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	28	0.08	7.430000	2:59:31 PM	3.1250	3.2894	3.182
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	35	0.10	-	-	-	-	3.197
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	42	0.12	96.837000	2:55:42 PM	3.2750	3.1747	3.168
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	49	0.13	17.800000	2:18:10 PM	3.2000	3.2000	3.194
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	56	0.15	96.419000	3:09:57 PM	3.1750	3.2188	3.274
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	63	0.17	15.560000	2:06:31 PM	3.1750	3.1850	3.244
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	70	0.19	417.001000	3:52:08 PM	3.2750	3.2605	3.266
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	72	0.20	1,264.782000	3:23:41 PM	3.8500	3.7892	3.812
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	77	0.21	110.833000	3:38:31 PM	3.2500	3.2500	3.266
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	84	0.23	895.067000	3:53:18 PM	3.2750	3.2709	3.266
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	91	0.25	360.763000	3:20:36 PM	3.2750	3.2678	3.261
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	98	0.27	-	-	-	-	3.337
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	106	0.29	-	-	-	-	3.351
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	119	0.33	702.146000	3:23:00 PM	3.7500	3.7486	3.601
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	123	0.34	-	-	-	-	3.819
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	126	0.35	39.500000	3:17:13 PM	3.3500	3.3310	3.456
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	133	0.36	9.175000	3:25:08 PM	3.3000	3.3597	3.350
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	140	0.38	4.390000	3:47:58 PM	3.4000	3.4000	3.472
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	147	0.40	68.050000	3:35:03 PM	3.4000	3.4430	3.459
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	154	0.42	562.500000	3:23:42 PM	3.7750	3.6138	3.600
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	160	0.44	16.750000	11:39:37 AM	3.8500	3.8500	3.813
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	161	0.44	2.065000	10:13:49 AM	3.5000	3.5000	3.448
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	175	0.48	388.496000	3:35:23 PM	3.4650	3.4563	3.455
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	182	0.50	10.892000	2:58:46 PM	3.4000	3.4093	3.465
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	189	0.52	40.526000	3:45:20 PM	3.4000	3.4542	3.466
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	196	0.54	-	-	-	-	3.452
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	203	0.56	2.000000	2:28:24 PM	3.5000	3.5000	3.542
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	210	0.58	-	-	-	-	3.544
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	213	0.58	283.096000	3:23:16 PM	3.8250	3.8332	3.852
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	231	0.63	2.000000	2:25:01 PM	3.5000	3.5000	3.538
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	238	0.65	9.140000	2:39:46 PM	3.7500	3.7500	3.608
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	245	0.67	122.450000	3:53:15 PM	3.7500	3.7500	3.750
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	252	0.69	-	-	-	-	3.604
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	259	0.71	83.384000	3:43:25 PM	3.6000	3.5648	3.545
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	266	0.73	-	-	-	-	3.662
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	273	0.75	-	-	-	-	3.679
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	280	0.77	2.000000	2:23:27 PM	3.6000	3.6000	3.588
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	287	0.79	-	-	-	-	3.641
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	301	0.82	1.000000	3:07:14 PM	3.6500	3.6500	3.655

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RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	315	0.86	-	-	-	-	3.692
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	329	0.90	19.529000	3:59:49 PM	3.6250	3.6473	3.676
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	343	0.94	-	-	-	-	3.736
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	343	0.94	65.030000	3:20:56 PM	3.6500	3.6699	3.702
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	344	0.94	134.415000	3:31:58 PM	4.0500	4.0052	3.942
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	357	0.98	418.518000	3:48:55 PM	3.6550	3.6562	3.660
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	371	1.02	-	-	-	-	3.778
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	462	1.27	-	-	-	-	3.824
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	502	1.37	47.750000	11:37:06 AM	4.0000	3.9971	3.885
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	539	1.48	5.825000	3:41:14 PM	4.1250	4.1250	3.842
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	556	1.52	330.720000	3:45:37 PM	4.0750	4.0810	4.015
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	595	1.63	-	-	-	-	3.915
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	641	1.76	3.100000	3:19:46 PM	4.0400	4.0419	3.896
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	770	2.11	-	-	-	-	3.956
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	805	2.20	-	-	-	-	4.005
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	861	2.36	23.940065	3:59:41 PM	4.1000	4.1143	3.939
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	868	2.38	2.811000	3:40:07 PM	4.3500	4.3500	3.991
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	915	2.51	-	-	-	-	4.056
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,027	2.81	580.886000	11:34:03 AM	4.0500	4.0822	4.073
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,056	2.89	-	-	-	-	4.115
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,098	3.01	-	-	-	-	4.101
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,132	3.10	-	-	-	-	4.147
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,180	3.23	175.935000	3:44:04 PM	4.4000	4.2072	4.130
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,182	3.24	-	-	-	-	4.147
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,258	3.44	-	-	-	-	4.201
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,274	3.49	8.600000	3:44:35 PM	4.0000	4.0605	4.096
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,318	3.61	0.200000	3:07:46 PM	4.3500	4.3500	4.079
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,356	3.71	-	-	-	-	4.331
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,434	3.93	97.920000	3:34:54 PM	4.5500	4.4970	4.487
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,503	4.12	-	-	-	-	4.306
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,644	4.50	2,659.900000	3:53:17 PM	4.5000	4.4826	4.501
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,683	4.61	43.500000	11:14:35 AM	4.4000	4.4000	4.350
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,727	4.73	-	-	-	-	4.398
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,790	4.90	-	-	-	-	4.422
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,805	4.94	1.754000	3:46:04 PM	4.6500	4.6500	4.436
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,888	5.17	-	-	-	-	4.458
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,040	5.59	249.110000	3:40:41 PM	4.6750	4.6802	4.675
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,042	5.59	-	-	-	-	4.510
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,190	6.00	26.062909	3:36:43 PM	4.8000	4.7790	4.443
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,231	6.11	-	-	-	-	4.572
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,271	6.22	-	-	-	-	4.583
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,322	6.36	-	-	-	-	4.597

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,348	6.43	443.000000	3:54:44 PM	4.7000	4.6538	4.697
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,566	7.03	34.100000	3:28:20 PM	5.0000	4.9758	4.528
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,596	7.11	31.500000	3:29:41 PM	5.0000	4.9386	4.672
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,644	7.24	-	-	-	-	4.683
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,728	7.47	46.000000	3:30:40 PM	5.0000	5.0000	4.610
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,792	7.64	-	-	-	-	4.600
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,917	7.99	1.750000	2:24:59 PM	4.8500	4.8500	4.750
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,115	8.53	188.760000	3:45:10 PM	4.9500	4.9324	4.933
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,372	9.23	-	-	-	-	4.876
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,409	9.33	2,253.860000	3:58:15 PM	4.8750	4.8135	4.875
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,911	10.71	-	-	-	-	4.964
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,973	10.88	-	-	-	-	4.976
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,155	11.38	-	-	-	-	5.006
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,329	11.85	498.089243	3:46:59 PM	5.1000	5.0471	5.050
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,407	12.07	-	-	-	-	5.043
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,527	12.39	5.000000	10:51:12 AM	5.1300	5.1300	5.055
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,555	12.47	117.955000	2:24:51 PM	5.1500	5.1275	5.085
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,765	13.05	-	-	-	-	5.077
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,828	13.22	-	-	-	-	5.084
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,940	13.53	153.300000	3:40:48 PM	5.2500	5.1766	4.851
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,534	15.15	-	-	-	-	5.132
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,863	16.05	-	-	-	-	5.157
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,940	16.26	-	-	-	-	4.873
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,228	17.05	-	-	-	-	5.187
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,459	17.68	-	-	-	-	5.234
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,549	17.93	16.750000	2:44:08 PM	5.3500	5.3106	5.186
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,618	18.12	139.656000	3:31:58 PM	5.4000	5.3021	5.175
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,739	18.45	-	-	-	-	5.274
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,075	19.37	1,285.440000	3:59:30 PM	5.3250	5.2810	5.325
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,669	21.00	138.120000	3:16:35 PM	5.2500	5.2550	4.948