

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 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	7	0.02	0.911000	2:43:57 PM	3.3500	3.1963	3.172
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	14	0.04	-	-	-	-	3.162
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	21	0.06	1.704000	3:20:04 PM	3.0000	3.0503	3.159
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	28	0.08	1.100000	11:40:13 AM	3.5000	3.2273	3.161
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	35	0.10	-	-	-	-	3.168
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	42	0.12	-	-	-	-	3.171
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	49	0.13	0.853000	2:59:22 PM	3.0150	3.0200	3.286
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	56	0.15	9.910000	3:45:15 PM	3.0500	3.0500	3.180
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	63	0.17	3.959000	2:43:54 PM	3.1000	3.0790	3.268
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	65	0.18	262.942000	3:59:21 PM	3.6500	3.6560	3.695
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	70	0.19	16.420000	3:00:16 PM	3.0500	3.0647	3.262
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	77	0.21	1,614.505000	3:24:13 PM	3.0500	3.0479	3.055
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	84	0.23	27.840000	3:56:52 PM	3.0500	3.0535	3.112
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	91	0.25	1,724.405000	3:52:27 PM	3.0500	3.0768	3.081
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	99	0.27	9.534000	2:59:16 PM	3.1000	3.1000	3.246
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	112	0.31	80.600000	3:51:38 PM	3.2000	3.2000	3.200
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	116	0.32	0.500000	11:19:19 AM	3.7900	3.7900	3.725
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	119	0.33	16.030000	3:52:26 PM	3.2500	3.2500	3.350
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	126	0.35	14.141000	3:43:55 PM	3.2500	3.2497	3.291
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	133	0.36	3.546000	10:28:27 AM	3.3000	3.3000	3.374
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	140	0.38	175.030000	2:59:24 PM	3.3250	3.4261	3.453
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	147	0.40	-	-	-	-	3.549
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	153	0.42	5.000000	3:43:35 PM	3.7250	3.7250	3.746
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	154	0.42	6.000000	11:36:40 AM	3.3750	3.3750	3.465
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	168	0.46	105.787000	3:25:54 PM	3.4000	3.4014	3.429
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	175	0.48	42.290500	3:52:25 PM	3.4250	3.4014	3.500
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	182	0.50	884.015000	3:59:32 PM	3.3950	3.3959	3.395
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	189	0.52	-	-	-	-	3.472
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	196	0.54	401.070000	10:16:00 AM	3.5000	3.4998	3.500
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	203	0.56	4.600000	3:25:31 PM	3.4500	3.4500	3.600
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	206	0.56	165.288000	3:58:36 PM	3.7250	3.7351	3.770
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	224	0.61	4.200000	11:38:38 AM	3.5000	3.5000	3.539
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	231	0.63	89.820000	3:46:19 PM	3.7500	3.7500	3.750
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	238	0.65	3.070000	11:30:37 AM	3.7500	3.7500	3.750
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	245	0.67	-	-	-	-	3.607
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	252	0.69	2.100000	2:36:02 PM	3.5500	3.5500	3.560
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	259	0.71	3.025000	2:47:20 PM	3.5500	3.5500	3.631
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	266	0.73	-	-	-	-	3.666
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	273	0.75	8.346000	2:52:31 PM	3.6000	3.5847	3.627
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	280	0.77	-	-	-	-	3.625
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	294	0.81	3.000000	10:39:23 AM	3.6000	3.6000	3.667
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	308	0.84	-	-	-	-	3.687

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RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	322	0.88	18.957000	2:23:16 PM	3.6000	3.6241	3.698
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	336	0.92	-	-	-	-	3.790
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	336	0.92	16.020000	3:03:38 PM	3.6250	3.6367	3.679
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	337	0.92	57.158900	3:57:24 PM	3.9000	3.8138	3.799
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	350	0.96	11.927000	3:22:08 PM	3.6300	3.6383	3.668
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	364	1.00	2.000000	3:50:58 PM	3.9000	3.9000	3.823
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	364	1.00	120.525000	3:27:20 PM	3.6350	3.6454	3.667
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	455	1.25	6.772000	2:33:53 PM	4.0500	4.0500	3.871
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	495	1.36	150.000000	2:54:50 PM	3.9350	3.9683	3.962
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	532	1.46	7.000000	3:45:43 PM	3.9250	3.9250	3.915
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	549	1.50	16.200000	3:50:29 PM	4.0500	4.0174	4.020
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	588	1.61	-	-	-	-	3.956
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	634	1.74	462.670000	3:55:36 PM	4.1250	3.9747	4.038
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	763	2.09	-	-	-	-	4.024
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	798	2.19	5.000000	3:44:55 PM	4.1000	4.1000	4.057
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	854	2.34	5.000000	3:44:15 PM	4.1000	4.1000	4.037
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	861	2.36	42.300000	3:04:57 PM	4.0000	4.0421	4.065
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	908	2.49	-	-	-	-	4.108
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,020	2.79	58.900000	2:38:02 PM	3.9750	3.9983	4.036
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,049	2.87	-	-	-	-	4.170
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,091	2.99	-	-	-	-	4.173
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,125	3.08	-	-	-	-	4.202
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,173	3.21	51.875000	3:55:45 PM	4.2000	4.1824	4.204
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,175	3.22	-	-	-	-	4.211
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,251	3.43	-	-	-	-	4.250
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,267	3.47	1,316.800000	3:55:15 PM	4.3450	4.3483	4.345
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,311	3.59	-	-	-	-	4.404
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,349	3.69	-	-	-	-	4.331
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,427	3.91	5.000000	11:51:53 AM	4.5000	4.5000	4.363
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,496	4.10	-	-	-	-	4.341
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,637	4.48	1,513.900000	3:52:51 PM	4.3500	4.3538	4.341
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,676	4.59	0.200000	11:33:50 AM	4.4125	4.4125	4.454
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,720	4.71	-	-	-	-	4.408
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,783	4.88	-	-	-	-	4.426
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,798	4.92	0.010000	3:46:52 PM	4.5500	4.5500	4.434
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,881	5.15	-	-	-	-	4.451
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,033	5.57	310.000000	2:45:32 PM	4.5750	4.5982	4.577
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,035	5.57	-	-	-	-	4.486
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,183	5.98	-	-	-	-	4.447
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,224	6.09	0.200000	10:31:33 AM	4.6250	4.6250	4.527
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,264	6.20	0.200000	10:34:07 AM	4.6250	4.6250	4.534
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,315	6.34	0.200000	10:33:23 AM	4.6250	4.6250	4.543

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,341	6.41	2,824.500000	3:46:42 PM	4.5550	4.5610	4.560
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,559	7.01	0.500000	3:02:15 PM	4.7250	4.7250	4.570
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,589	7.09	25.000000	3:47:42 PM	4.6500	4.6500	4.592
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,637	7.22	-	-	-	-	4.600
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,721	7.45	48.000000	9:34:01 AM	4.6250	4.6250	4.584
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,785	7.63	10.000000	3:57:43 PM	4.8500	4.8500	4.564
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,910	7.97	-	-	-	-	4.645
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,108	8.51	10.000000	3:57:30 PM	4.7150	4.7150	4.699
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,365	9.21	-	-	-	-	4.737
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,402	9.31	396.000000	3:45:11 PM	4.6750	4.6831	4.683
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,904	10.69	13.400000	2:00:57 PM	4.8500	4.8500	4.834
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,966	10.86	-	-	-	-	4.841
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,148	11.36	-	-	-	-	4.875
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,322	11.83	32.610000	3:31:22 PM	4.9300	4.9288	4.937
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,400	12.05	-	-	-	-	4.920
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,520	12.38	-	-	-	-	4.938
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,548	12.45	41.725000	10:45:34 AM	4.9250	4.9250	4.925
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,758	13.03	-	-	-	-	4.974
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,821	13.20	-	-	-	-	4.984
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,933	13.51	2.000000	11:33:04 AM	5.1500	5.1500	4.877
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,527	15.13	0.200000	11:23:09 AM	5.1750	5.1750	5.071
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,856	16.03	-	-	-	-	5.104
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,933	16.24	5.000000	2:00:44 PM	5.1500	5.1500	5.329
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,221	17.03	15.000000	2:12:19 PM	5.1700	5.1700	5.134
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,452	17.67	0.500000	10:33:34 AM	5.1600	5.1600	5.155
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,542	17.91	1.250000	11:41:00 AM	5.1800	5.1800	5.130
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,611	18.10	111.300000	3:33:03 PM	5.2500	5.1835	5.175
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,732	18.43	-	-	-	-	5.117
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,068	19.35	156.000000	3:34:04 PM	5.0900	5.0846	5.086
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,662	20.98	6.600000	11:56:44 AM	5.2500	5.2341	5.356