

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 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	1	0.00	-	-	-	-	-	-
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	9	0.03	-	-	-	-	-	5.115
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	16	0.04	0.112000	3:10:47 PM	4.5500	4.5500	-	5.215
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	23	0.06	-	-	-	-	-	4.879
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	30	0.08	-	-	-	-	-	4.863
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	37	0.10	0.830000	3:00:42 PM	4.5500	4.6295	-	5.042
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	39	0.11	35.000000	3:02:07 PM	4.8500	5.0214	-	5.320
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	44	0.12	0.239000	10:44:53 AM	4.5000	4.5000	-	4.930
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	51	0.14	15.919000	3:00:32 PM	4.5500	4.6769	-	5.155
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	58	0.16	83.413000	3:51:13 PM	4.5750	4.6020	-	4.575
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	65	0.18	2.176800	3:17:58 PM	4.4500	4.7544	-	5.023
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	71	0.19	75.492000	3:44:33 PM	4.6000	4.6459	-	4.759
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	79	0.22	12.450000	3:16:50 PM	4.5000	4.4996	-	4.763
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	81	0.22	-	-	-	-	-	5.192
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	86	0.24	291.035000	3:59:06 PM	4.4500	4.5813	-	4.648
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	93	0.26	556.426000	3:49:58 PM	4.5550	4.5340	-	4.535
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	100	0.27	-	-	-	-	-	5.074
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	107	0.29	-	-	-	-	-	5.390
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	114	0.31	10.035000	3:47:16 PM	4.6250	4.7366	-	5.213
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	121	0.33	9.940000	2:23:39 PM	4.5250	4.5539	-	5.476
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	128	0.35	-	-	-	-	-	5.348
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	135	0.37	36.444000	11:26:20 AM	4.9000	4.9000	-	5.342
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	142	0.39	3.254000	2:40:05 PM	4.7000	4.8913	-	5.288
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	149	0.41	570.200000	10:47:54 AM	4.9000	5.0209	-	4.958
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	156	0.43	-	-	-	-	-	5.403
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	163	0.45	245.866000	3:52:33 PM	5.2200	5.0488	-	5.050
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	165	0.45	4,405.000000	3:58:08 PM	4.9650	4.9255	-	4.923
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	170	0.47	804.595000	3:44:19 PM	4.7250	4.9336	-	4.963
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	177	0.49	184.003000	3:45:47 PM	4.7500	4.9954	-	5.012
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	184	0.50	101.382000	3:55:33 PM	4.7700	4.8537	-	5.393
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	212	0.58	-	-	-	-	-	5.405
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	216	0.59	30.352000	3:09:32 PM	5.0400	5.0498	-	5.294
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	219	0.60	5.000000	11:33:50 AM	5.1000	5.1000	-	5.573
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	226	0.62	500.000000	2:04:55 PM	4.9750	4.9875	-	4.988
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	233	0.64	600.000000	11:42:39 AM	5.0000	5.0125	-	5.013
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	240	0.66	2.080000	2:43:45 PM	5.2700	5.1968	-	5.375
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	247	0.68	-	-	-	-	-	5.500
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	253	0.69	8.600000	3:00:47 PM	5.0500	5.0651	-	5.377
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	254	0.70	-	-	-	-	-	5.313
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	275	0.75	99.170000	2:31:37 PM	4.9500	4.9500	-	4.950
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	282	0.77	60.564000	2:17:09 PM	4.8500	5.1106	-	5.365
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	289	0.79	8.000000	11:16:17 AM	5.3200	5.3200	-	5.518

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RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	296	0.81	7.660000	11:49:47 AM	5.0900	5.0900	5.573
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	303	0.83	-	-	-	-	5.400
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	306	0.84	832.610000	3:51:29 PM	5.0000	4.9844	4.916
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	324	0.89	-	-	-	-	5.544
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	331	0.91	9.995000	11:51:26 AM	5.1100	5.1100	5.327
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	338	0.93	-	-	-	-	5.543
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	345	0.95	28.225000	3:56:02 PM	5.0000	5.1648	5.418
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	352	0.96	1.370000	2:31:56 PM	4.9900	4.9900	5.595
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	359	0.98	81.071000	3:54:31 PM	4.9850	5.1692	5.282
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	436	1.19	2.100000	2:20:35 PM	5.1500	5.1024	5.271
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	437	1.20	298.300000	3:02:20 PM	4.9500	5.0498	5.000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	464	1.27	-	-	-	-	5.222
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	555	1.52	50.000000	2:03:12 PM	5.0500	5.0500	5.084
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	595	1.63	323.446000	3:49:07 PM	5.0350	5.0548	5.038
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	632	1.73	7.100000	2:21:32 PM	5.0400	5.0493	5.301
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	649	1.78	116.100000	3:09:54 PM	5.0250	5.0658	5.133
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	688	1.88	3.100000	2:20:42 PM	5.1000	5.1000	5.202
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	734	2.01	186.920000	3:51:35 PM	5.0500	5.0461	5.050
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	863	2.36	-	-	-	-	5.310
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	898	2.46	1.000000	11:42:59 AM	5.1000	5.1000	5.104
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	954	2.61	1.000000	3:03:21 PM	5.0300	5.0300	5.327
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	961	2.63	1.700000	11:43:10 AM	5.0900	5.0812	5.380
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1008	2.76	4.000000	2:29:25 PM	5.0750	5.0750	5.055
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1149	3.15	-	-	-	-	5.332
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1191	3.26	-	-	-	-	5.260
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1225	3.35	-	-	-	-	5.185
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1273	3.49	920.925000	3:55:20 PM	4.9950	5.0147	4.950
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1275	3.49	-	-	-	-	5.247
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1351	3.70	-	-	-	-	5.294
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1367	3.74	2,006.450000	3:50:16 PM	4.9950	5.0135	5.057
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1411	3.86	311.820000	11:11:47 AM	5.0600	5.0502	5.050
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1449	3.97	-	-	-	-	5.293
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1527	4.18	13.220000	3:41:40 PM	5.0950	5.1035	5.264
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1596	4.37	-	-	-	-	5.168
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1737	4.76	13,056.040000	3:59:20 PM	4.9900	5.0063	4.994
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1776	4.86	280.300000	2:45:04 PM	5.0500	5.0768	5.144
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1820	4.98	-	-	-	-	5.087
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1883	5.16	-	-	-	-	5.161
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1898	5.20	-	-	-	-	5.276
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1981	5.42	-	-	-	-	5.153
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2133	5.84	1,920.000000	3:58:50 PM	5.0000	5.0161	4.988
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2135	5.85	-	-	-	-	5.120

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2283	6.25	-	-	-	-	5.240
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2324	6.36	-	-	-	-	5.116
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2364	6.47	-	-	-	-	5.120
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2415	6.61	-	-	-	-	5.119
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2441	6.68	7,481.200100	3:57:29 PM	5.0000	5.0119	4.993
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2659	7.28	2.050000	3:02:24 PM	5.1000	5.1000	5.209
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2689	7.36	1.000000	3:13:55 PM	5.0950	5.0950	5.119
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2737	7.49	-	-	-	-	4.851
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2821	7.72	5.000000	2:06:21 PM	5.1300	5.1300	5.267
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2885	7.90	43.350000	10:15:38 AM	5.1000	5.1000	5.543
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3010	8.24	-	-	-	-	5.454
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3208	8.78	1,130.000000	3:56:45 PM	5.0200	5.0622	5.030
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3465	9.49	-	-	-	-	5.047
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3502	9.59	2,851.100000	3:55:24 PM	4.9975	5.0124	4.984
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4004	10.96	10.000000	2:43:13 PM	5.0625	5.0625	5.011
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4066	11.13	-	-	-	-	5.091
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4248	11.63	-	-	-	-	5.003
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4422	12.11	625.000000	3:00:59 PM	4.9950	5.0408	4.978
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4500	12.32	-	-	-	-	5.038
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4620	12.65	98.300000	10:49:31 AM	5.1350	5.1350	5.625
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4648	12.73	89.150000	3:16:43 PM	5.4950	5.4649	5.629
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4858	13.30	-	-	-	-	5.102
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4921	13.47	-	-	-	-	5.116
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5033	13.78	21.500000	3:46:47 PM	5.1300	5.1314	5.355
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5627	15.41	-	-	-	-	5.283
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5956	16.31	-	-	-	-	5.336
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6033	16.52	50.000000	11:56:55 AM	5.1500	5.1500	5.779
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6321	17.31	-	-	-	-	5.628
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6552	17.94	2.000000	2:42:56 PM	5.1200	5.1200	5.619
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6642	18.19	8.000000	2:38:57 PM	5.1300	5.1300	5.625
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6711	18.37	280.963000	3:56:58 PM	5.2000	5.2808	5.290
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6832	18.71	-	-	-	-	5.463
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7168	19.63	1,005.480000	3:32:48 PM	5.0400	5.0365	5.031
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7762	21.25	3.700000	3:10:53 PM	5.1800	5.2432	5.726