

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 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	8	0.02	-	-	-	-	5.055
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	15	0.04	2.000000	11:16:35 AM	4.5000	4.5000	5.188
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	22	0.06	0.400000	3:09:42 PM	4.5000	4.5000	4.879
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	29	0.08	2.300000	11:27:29 AM	4.4500	4.4891	4.863
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	36	0.10	1.501000	11:22:03 AM	4.5000	4.4498	5.003
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	38	0.10	1.000000	3:54:04 PM	5.0000	5.0000	5.190
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	43	0.12	-	-	-	-	4.930
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	50	0.14	10.761000	3:40:29 PM	4.5250	4.4583	5.074
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	57	0.16	56.619000	2:37:37 PM	4.2500	4.2639	4.575
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	64	0.18	19.317000	3:09:33 PM	4.4750	4.4019	4.927
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	70	0.19	51.422000	10:16:14 AM	4.4000	4.4000	4.524
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	78	0.21	20.246000	3:53:36 PM	4.4750	4.5011	4.763
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	80	0.22	-	-	-	-	5.165
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	85	0.23	165.661000	3:56:24 PM	4.5200	4.5156	4.642
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	92	0.25	1,486.573000	3:57:48 PM	4.5250	4.5213	4.525
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	99	0.27	135.700000	2:09:02 PM	4.5200	4.5200	4.705
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	106	0.29	126.000000	2:06:56 PM	4.5200	4.5200	4.520
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	113	0.31	10.000000	10:11:26 AM	4.7000	4.7000	5.222
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	120	0.33	5.390000	3:30:43 PM	4.6250	4.6446	5.349
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	127	0.35	5.000000	11:44:02 AM	4.7500	4.7500	5.315
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	134	0.37	4.453000	2:11:30 PM	4.6750	4.6750	5.323
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	141	0.39	2.500000	2:50:17 PM	4.7500	4.7500	5.287
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	148	0.41	18.282000	3:43:59 PM	4.7250	4.6518	4.958
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	155	0.42	0.500000	3:34:45 PM	4.6000	4.6000	5.396
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	162	0.44	4.630000	3:14:48 PM	4.6750	4.6746	5.050
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	164	0.45	143.979000	3:48:49 PM	5.0000	4.9873	5.017
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	169	0.46	5.299000	3:54:58 PM	4.7500	4.7260	4.963
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	176	0.48	50.132000	3:55:19 PM	4.7550	4.7525	5.017
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	183	0.50	676.463000	3:57:16 PM	4.7850	4.7797	4.785
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	211	0.58	6.000000	11:36:37 AM	4.7500	4.7500	5.365
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	215	0.59	7.000000	11:52:16 AM	5.0250	5.0250	5.264
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	218	0.60	10.747000	3:36:24 PM	4.8200	4.8215	5.461
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	225	0.62	3.272000	11:59:03 AM	4.8000	4.8000	4.988
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	232	0.64	3.467000	2:58:52 PM	4.8500	4.8236	5.013
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	239	0.65	-	-	-	-	5.333
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	246	0.67	1.200000	10:25:40 AM	4.9000	4.9000	5.457
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	252	0.69	55.607000	3:46:19 PM	5.1250	5.0162	5.312
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	253	0.69	-	-	-	-	5.216
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	274	0.75	-	-	-	-	4.950
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	281	0.77	2.000000	2:07:43 PM	4.8000	4.8000	5.300
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	288	0.79	-	-	-	-	5.414
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	295	0.81	2.600000	2:50:31 PM	5.0900	5.0900	5.461

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RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	302	0.83	0.300000	11:39:04 AM	4.9000	4.9000	5.356
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	305	0.84	181.440000	3:42:55 PM	5.0500	4.9923	5.056
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	323	0.88	-	-	-	-	5.402
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	330	0.90	202.800000	11:35:59 AM	5.0000	5.0000	5.000
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	337	0.92	-	-	-	-	5.386
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	344	0.94	-	-	-	-	5.200
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	351	0.96	-	-	-	-	5.391
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	358	0.98	7.181000	3:34:47 PM	4.9500	4.9676	5.280
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	365	1.00	1,709.749000	3:52:46 PM	4.9750	4.9912	5.057
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	435	1.19	-	-	-	-	5.262
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	436	1.19	1.000000	2:57:42 PM	5.0950	5.0950	5.015
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	463	1.27	-	-	-	-	5.173
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	554	1.52	18.000000	3:47:05 PM	5.1250	5.1250	5.047
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	594	1.63	3.900000	2:15:21 PM	5.0000	5.0000	5.044
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	631	1.73	80.000000	9:13:09 AM	5.0700	5.0700	5.063
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	648	1.77	209.810000	3:29:04 PM	5.0500	5.0734	5.067
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	687	1.88	33.268000	11:48:55 AM	5.0100	5.0100	5.160
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	733	2.01	8.599000	2:55:16 PM	5.1500	5.0262	5.060
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	862	2.36	-	-	-	-	5.275
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	897	2.46	-	-	-	-	5.072
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	953	2.61	67.000000	3:42:03 PM	5.1000	5.1515	5.170
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	960	2.63	137.000000	3:20:47 PM	5.1450	5.0768	5.065
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1007	2.76	-	-	-	-	5.028
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1148	3.14	-	-	-	-	5.313
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1190	3.26	-	-	-	-	5.244
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1224	3.35	-	-	-	-	5.172
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1272	3.48	657.935000	3:59:58 PM	5.1200	5.0377	5.028
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1274	3.49	-	-	-	-	5.237
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1350	3.70	-	-	-	-	5.290
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1366	3.74	127.400000	11:37:53 AM	5.0500	5.0798	5.075
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1410	3.86	-	-	-	-	5.052
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1448	3.96	-	-	-	-	5.297
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1526	4.18	24.000000	3:59:16 PM	5.3000	5.2414	5.266
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1595	4.37	-	-	-	-	5.185
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1736	4.75	7,957.200000	3:52:34 PM	5.1325	5.0696	5.150
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1775	4.86	14.000000	2:19:12 PM	5.0750	5.0750	5.145
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1819	4.98	-	-	-	-	5.123
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1882	5.15	-	-	-	-	5.203
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1897	5.19	2.518208	2:58:54 PM	5.2750	5.2750	5.277
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1980	5.42	-	-	-	-	5.203
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2132	5.84	549.370000	3:40:53 PM	5.1550	5.1137	5.163
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2134	5.84	-	-	-	-	5.184

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2282	6.25	149.835000	3:58:18 PM	5.2000	5.2085	5.195
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2323	6.36	-	-	-	-	5.195
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2363	6.47	-	-	-	-	5.203
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2414	6.61	-	-	-	-	5.207
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2440	6.68	1,554.400000	3:45:22 PM	5.1475	5.1427	5.154
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2658	7.28	0.525000	10:35:43 AM	5.4000	5.3929	5.317
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2688	7.36	-	-	-	-	5.230
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2736	7.49	-	-	-	-	4.966
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2820	7.72	3.000000	2:58:41 PM	5.1700	5.2300	5.390
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2884	7.90	-	-	-	-	5.233
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3009	8.24	-	-	-	-	5.453
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3207	8.78	353.100000	3:47:52 PM	5.2250	5.1411	5.187
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3464	9.48	-	-	-	-	5.220
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3501	9.59	1,028.000000	3:41:22 PM	5.2250	5.1393	5.235
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4003	10.96	-	-	-	-	5.195
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4065	11.13	-	-	-	-	5.272
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4247	11.63	-	-	-	-	5.172
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4421	12.10	535.700000	2:07:24 PM	5.0750	5.1378	5.142
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4499	12.32	-	-	-	-	5.180
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4619	12.65	-	-	-	-	5.625
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4647	12.72	18.700000	3:30:14 PM	5.3250	5.2441	5.600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4857	13.30	-	-	-	-	5.183
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4920	13.47	-	-	-	-	5.185
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5032	13.78	7.828000	3:14:52 PM	5.5000	5.4527	5.402
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5626	15.40	-	-	-	-	5.220
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5955	16.30	-	-	-	-	5.232
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6032	16.52	11.300000	3:18:49 PM	5.3500	5.3299	5.614
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6320	17.30	-	-	-	-	5.501
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6551	17.94	-	-	-	-	5.485
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6641	18.18	22.662000	11:38:48 AM	5.2000	5.2000	5.409
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6710	18.37	63.100000	2:19:48 PM	5.3000	5.2436	5.290
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6831	18.70	-	-	-	-	5.330
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7167	19.62	1,535.476665	3:57:16 PM	5.3025	5.2136	5.199
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7761	21.25	0.500000	2:36:27 PM	5.3250	5.3250	5.252