

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	6	0.02	-	-	-	-	4.861
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	13	0.04	-	-	-	-	4.994
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	20	0.06	-	-	-	-	4.701
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	27	0.07	3.300000	3:16:56 PM	4.5000	4.2727	4.670
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	34	0.09	0.600000	11:54:06 AM	4.2500	4.2917	4.893
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	36	0.10	31.055000	3:20:37 PM	4.7500	4.7585	5.072
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	41	0.11	-	-	-	-	4.738
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	48	0.13	1.004000	2:26:27 PM	4.5000	4.5000	4.883
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	55	0.15	0.502000	2:31:04 PM	4.2500	4.2500	4.575
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	62	0.17	1.050000	11:33:06 AM	4.2500	4.2500	4.739
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	68	0.19	50.202000	2:26:21 PM	4.3000	4.4743	4.459
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	76	0.21	1.530000	10:41:40 AM	4.4250	4.3990	4.829
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	78	0.21	-	-	-	-	5.115
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	83	0.23	793.907000	3:29:56 PM	4.5000	4.5096	4.513
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	90	0.25	828.173000	3:53:42 PM	4.8000	4.5141	4.520
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	97	0.27	8.830000	3:15:20 PM	4.5500	4.5500	4.705
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	104	0.29	-	-	-	-	4.520
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	111	0.30	224.200000	3:19:15 PM	4.6000	4.6156	4.625
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	118	0.32	218.820000	3:12:10 PM	4.6000	4.6290	4.638
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	125	0.34	5.000000	-	-	-	5.145
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	132	0.36	-	-	-	-	5.158
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	139	0.38	1,070.000000	2:13:59 PM	4.6850	4.7495	4.742
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	146	0.40	116.140000	11:08:46 AM	4.7250	4.7152	4.801
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	153	0.42	105.000000	11:08:47 AM	4.7250	4.7238	4.725
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	160	0.44	3.809000	3:54:03 PM	4.7500	4.7500	5.050
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	162	0.44	42.384000	3:44:40 PM	5.0250	5.0015	5.055
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	167	0.46	50.600000	3:25:51 PM	4.7100	4.7199	4.962
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	174	0.48	3.524000	3:18:06 PM	4.7500	4.7500	5.016
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	181	0.50	619.584000	3:55:43 PM	4.7600	4.8053	4.812
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	209	0.57	-	-	-	-	5.000
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	213	0.58	15.352000	3:10:16 PM	5.0250	5.0353	5.253
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	216	0.59	-	-	-	-	5.354
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	223	0.61	3.000000	2:29:10 PM	4.8000	4.8000	4.988
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	230	0.63	3.423000	3:00:48 PM	4.8000	4.8321	5.013
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	237	0.65	9.340000	3:16:01 PM	4.8800	4.8800	5.243
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	244	0.67	-	-	-	-	5.373
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	250	0.68	31.800000	3:15:09 PM	5.0500	5.1016	5.306
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	251	0.69	-	-	-	-	5.138
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	272	0.75	22.094000	3:00:45 PM	4.8000	4.8475	4.950
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	279	0.76	0.350000	2:28:52 PM	5.2000	5.2000	5.245
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	286	0.78	-	-	-	-	5.359
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	293	0.80	-	-	-	-	5.405

RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	300	0.82	-	-	-	-	5.300
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	303	0.83	390.868000	3:39:30 PM	5.0300	5.0219	5.033
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	321	0.88	-	-	-	-	5.346
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	328	0.90	51.040000	10:47:05 AM	4.9500	4.9510	4.983
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	335	0.92	-	-	-	-	5.329
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	342	0.94	1.000000	3:00:10 PM	4.9000	4.9000	5.200
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	349	0.96	-	-	-	-	5.335
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	356	0.98	-	-	-	-	5.280
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	363	0.99	504.189000	3:56:23 PM	4.9500	4.9603	4.959
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	433	1.19	5.122000	11:29:25 AM	5.1000	5.1000	5.248
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	434	1.19	39.100000	3:15:18 PM	5.0950	5.0841	5.078
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	461	1.26	0.500000	2:46:17 PM	5.0350	5.0350	5.160
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	552	1.51	24.000000	3:34:41 PM	5.1000	5.0850	5.042
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	592	1.62	113.300000	11:28:35 AM	5.0750	5.0529	5.053
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	629	1.72	17.130000	3:30:28 PM	5.0500	5.0604	5.059
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	646	1.77	405.200000	3:30:28 PM	5.0300	5.0425	5.057
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	685	1.88	-	-	-	-	5.141
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	731	2.00	414.750000	3:53:46 PM	5.0300	5.0319	5.032
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	860	2.36	3.430000	10:29:13 AM	5.0650	5.0650	5.254
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	895	2.45	-	-	-	-	5.052
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	951	2.60	54.608071	3:15:22 PM	5.0725	5.0980	5.100
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	958	2.62	16.000000	2:38:16 PM	5.0800	5.0800	5.066
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1005	2.75	-	-	-	-	5.008
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1146	3.14	-	-	-	-	5.292
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1188	3.25	-	-	-	-	5.222
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1222	3.35	-	-	-	-	5.151
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1270	3.48	179.530000	3:47:03 PM	5.1250	5.1385	5.099
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1272	3.48	-	-	-	-	5.215
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1348	3.69	-	-	-	-	5.268
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1364	3.73	113.000000	3:18:31 PM	5.1400	5.0794	5.075
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1408	3.86	0.600000	11:33:54 AM	5.1850	5.1850	5.053
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1446	3.96	-	-	-	-	5.274
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1524	4.17	19.650000	3:23:30 PM	5.3000	5.2494	5.250
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1593	4.36	-	-	-	-	5.160
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1734	4.75	4,160.790000	3:54:24 PM	5.0900	5.0946	5.090
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1773	4.85	102.000000	11:12:40 AM	5.1500	5.1506	5.128
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1817	4.98	-	-	-	-	5.096
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1880	5.15	-	-	-	-	5.174
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1895	5.19	2.918000	3:53:35 PM	5.2250	5.2066	5.277
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1978	5.42	-	-	-	-	5.172
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2130	5.83	967.380000	3:56:25 PM	5.1250	5.1403	5.139
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2132	5.84	-	-	-	-	5.149
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2280	6.24	11.785000	3:35:06 PM	5.2250	5.2298	5.201

RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2321	6.36	-	-	-	-	5.156
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2361	6.46	-	-	-	-	5.163
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2412	6.60	-	-	-	-	5.165
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2438	6.68	1,893.400000	3:59:11 PM	5.1500	5.1402	5.148
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2656	7.27	6.000000	3:46:59 PM	5.2100	5.2100	5.205
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2686	7.35	14.700000	2:30:49 PM	5.3000	5.3000	5.183
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2734	7.49	-	-	-	-	4.921
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2818	7.72	-	-	-	-	5.341
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2882	7.89	-	-	-	-	5.216
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3007	8.23	-	-	-	-	5.419
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3205	8.78	411.710000	3:57:28 PM	5.1750	5.1600	5.154
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3462	9.48	-	-	-	-	5.191
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3499	9.58	2,874.960000	3:58:36 PM	5.1700	5.1884	5.197
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4001	10.95	-	-	-	-	5.207
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4063	11.12	1.600000	11:24:52 AM	5.2500	5.2750	5.288
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4245	11.62	-	-	-	-	5.202
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4419	12.10	283.800000	3:45:15 PM	5.2200	5.2203	5.220
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4497	12.31	-	-	-	-	5.225
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4617	12.64	-	-	-	-	5.680
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4645	12.72	5.300000	3:01:25 PM	5.3500	5.2882	5.600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4855	13.29	-	-	-	-	5.239
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4918	13.47	-	-	-	-	5.241
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5030	13.77	7.500000	3:47:07 PM	5.2500	5.3665	5.458
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5624	15.40	-	-	-	-	5.270
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5953	16.30	3.888000	11:14:08 AM	5.2800	5.2800	5.276
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6030	16.51	35.920000	3:47:50 PM	5.4000	5.4295	5.655
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6318	17.30	12.737000	2:45:21 PM	5.4000	5.4343	5.540
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6549	17.93	-	-	-	-	5.524
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6639	18.18	18.380000	2:56:34 PM	5.2900	5.3292	5.451
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6708	18.37	106.936000	3:53:00 PM	5.3500	5.3458	5.318
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6829	18.70	-	-	-	-	5.380
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7165	19.62	967.873335	3:47:07 PM	5.2895	5.2761	5.266
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7759	21.24	2.000000	11:03:53 AM	5.3000	5.3125	5.390