

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	2	0.01	-	-	-	-	-
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	9	0.03	-	-	-	-	4.880
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	16	0.04	1.920000	2:01:29 PM	4.4500	4.4500	4.589
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	23	0.06	-	-	-	-	4.558
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	30	0.08	75.500000	11:06:27 AM	4.5000	4.5000	4.500
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	32	0.09	-	-	-	-	4.984
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	37	0.10	2.020000	2:28:26 PM	4.6000	4.6000	4.557
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	44	0.12	-	-	-	-	4.784
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	51	0.14	50.000000	2:36:13 PM	4.5000	4.5000	4.523
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	58	0.16	56.000000	2:47:58 PM	4.5000	4.5054	4.588
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	64	0.18	0.789000	10:40:37 AM	4.4000	4.4000	4.465
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	72	0.20	2.000000	3:16:47 PM	4.4500	4.4500	4.947
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	74	0.20	-	-	-	-	5.056
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	79	0.22	29.833500	3:53:08 PM	4.4250	4.4880	4.513
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	86	0.24	73.546000	3:59:22 PM	4.4325	4.4553	4.521
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	93	0.26	502.592000	3:45:21 PM	4.4500	4.4452	4.443
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	100	0.27	-	-	-	-	4.566
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	107	0.29	114.227000	2:35:46 PM	4.6500	4.6589	4.639
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	114	0.31	2.000000	3:52:28 PM	4.7250	4.7250	4.638
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	121	0.33	19.720000	3:40:54 PM	4.5500	4.5687	4.750
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	128	0.35	-	-	-	-	5.110
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	135	0.37	1.703000	3:12:24 PM	4.7250	4.7250	4.742
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	142	0.39	-	-	-	-	4.712
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	149	0.41	-	-	-	-	4.725
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	156	0.43	1.863000	11:46:04 AM	4.7000	4.6653	4.975
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	158	0.43	20.733000	11:03:10 AM	5.0950	5.0942	5.039
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	163	0.45	13.409000	3:25:56 PM	4.6600	4.6651	4.962
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	170	0.47	-	-	-	-	5.008
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	177	0.49	112.654000	3:58:36 PM	4.7800	4.7847	4.815
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	205	0.56	1.215000	2:18:26 PM	4.8000	4.7959	5.046
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	209	0.57	43.300000	3:34:04 PM	5.0750	5.0944	4.963
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	212	0.58	-	-	-	-	5.308
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	219	0.60	4.913000	3:52:19 PM	5.0500	4.8265	4.988
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	226	0.62	11.000000	2:14:25 PM	4.8000	4.8000	5.013
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	233	0.64	2.380000	3:48:15 PM	4.8000	4.8627	5.185
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	240	0.66	-	-	-	-	5.308
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	246	0.67	10.000000	2:24:24 PM	5.0750	5.0750	5.305
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	247	0.68	-	-	-	-	5.071
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	268	0.73	0.730000	9:25:57 AM	5.0500	5.0500	4.950
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	275	0.75	0.200000	2:56:35 PM	4.8000	4.8000	5.046
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	282	0.77	-	-	-	-	5.281
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	289	0.79	60.700000	10:36:25 AM	4.9850	4.9850	4.985

RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	296	0.81	-	-	-	-	5.220
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	299	0.82	547.480000	3:59:47 PM	5.0750	5.0336	5.064
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	317	0.87	-	-	-	-	5.260
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	324	0.89	37.200000	9:50:42 AM	4.9850	4.9850	4.948
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	331	0.91	-	-	-	-	5.240
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	338	0.93	-	-	-	-	5.088
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	345	0.95	200.000000	9:27:38 AM	4.9675	4.9688	4.969
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	352	0.96	130.445000	9:28:10 AM	4.9750	4.9750	5.072
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	359	0.98	64.628720	3:39:44 PM	4.9800	4.9714	4.985
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	429	1.18	-	-	-	-	5.260
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	430	1.18	106.532000	3:38:32 PM	5.1500	5.1359	5.114
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	457	1.25	-	-	-	-	5.174
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	548	1.50	2.000000	3:34:21 PM	5.1250	5.1250	5.040
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	588	1.61	2.000000	3:34:54 PM	5.1250	5.1250	5.079
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	625	1.71	7.000000	11:05:24 AM	5.1250	5.1250	5.045
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	642	1.76	14.850000	3:00:50 PM	5.1500	5.1500	5.067
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	681	1.86	250.000000	3:09:54 PM	5.1700	5.1700	5.170
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	727	1.99	114.900000	3:58:31 PM	5.0500	5.0502	5.046
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	856	2.34	-	-	-	-	5.288
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	891	2.44	-	-	-	-	5.088
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	947	2.59	21.999805	3:26:04 PM	5.1990	5.1204	5.089
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	954	2.61	75.500000	3:10:53 PM	5.1900	5.1784	5.154
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1001	2.74	-	-	-	-	5.050
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1142	3.13	-	-	-	-	5.337
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1184	3.24	-	-	-	-	5.269
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1218	3.34	-	-	-	-	5.199
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1266	3.47	790.880000	3:43:39 PM	5.1700	5.1812	5.182
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1268	3.47	0.700000	3:19:28 PM	5.1990	5.1990	5.264
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1344	3.68	-	-	-	-	5.318
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1360	3.72	0.100000	3:22:53 PM	5.1950	5.1950	5.200
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1404	3.84	13.540000	3:22:38 PM	5.2250	5.2690	5.057
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1442	3.95	-	-	-	-	5.327
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1520	4.16	28.385000	3:53:38 PM	5.3000	5.2999	5.304
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1589	4.35	-	-	-	-	5.216
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1730	4.74	4,644.200000	3:58:23 PM	5.1750	5.1889	5.176
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1769	4.84	7.500000	3:41:07 PM	5.2750	5.2650	5.132
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1813	4.96	-	-	-	-	5.156
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1876	5.14	-	-	-	-	5.234
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1891	5.18	0.348346	3:23:55 PM	5.2750	5.2750	5.280
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1974	5.41	-	-	-	-	5.233
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2126	5.82	414.570000	3:47:01 PM	5.1225	5.2185	5.192
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2128	5.83	-	-	-	-	5.213
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2276	6.23	36.300000	3:26:56 PM	5.2750	5.2750	5.204

RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2317	6.34	-	-	-	-	5.224
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2357	6.45	-	-	-	-	5.231
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2408	6.59	-	-	-	-	5.235
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2434	6.66	861.720000	3:59:42 PM	5.1800	5.2101	5.201
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2652	7.26	196.100000	3:35:58 PM	5.3000	5.3013	5.300
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2682	7.34	21.000000	3:58:19 PM	5.3000	5.3000	5.261
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2730	7.47	3.000000	2:02:41 PM	5.2750	5.2750	5.002
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2814	7.70	-	-	-	-	5.422
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2878	7.88	10.000000	2:56:59 PM	5.3000	5.3000	5.296
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3003	8.22	-	-	-	-	5.505
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3201	8.76	32.200000	3:12:59 PM	5.3150	5.3150	5.281
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3458	9.47	-	-	-	-	5.284
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3495	9.57	1,437.100000	3:59:22 PM	5.2600	5.2847	5.277
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3997	10.94	11.340000	-	-	-	5.291
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4059	11.11	-	-	-	-	5.369
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4241	11.61	-	-	-	-	5.277
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4415	12.09	390.300000	3:18:36 PM	5.3250	5.2925	5.293
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4493	12.30	-	-	-	-	5.290
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4613	12.63	8.500000	2:42:38 PM	5.4750	5.4750	5.738
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4641	12.71	1.700000	2:23:36 PM	5.3500	5.3759	5.658
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4851	13.28	-	-	-	-	5.293
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4914	13.45	9.950000	2:02:21 PM	5.5000	5.5000	5.294
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5026	13.76	40.500000	3:48:46 PM	5.3700	5.4984	5.505
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5620	15.39	-	-	-	-	5.304
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5949	16.29	-	-	-	-	5.307
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6026	16.50	97.000000	3:16:16 PM	5.5500	5.5505	5.550
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6314	17.29	-	-	-	-	5.574
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6545	17.92	5.500000	2:02:24 PM	5.3850	5.3791	5.564
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6635	18.17	0.500000	3:32:01 PM	5.3950	5.3950	5.498
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6704	18.36	26.028000	3:32:50 PM	5.6500	5.5007	5.318
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6825	18.69	1.000000	2:57:27 PM	5.4500	5.4500	5.446
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7161	19.61	952.870000	3:55:00 PM	5.4050	5.4355	5.439
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7755	21.23	5.000000	2:02:48 PM	5.5000	5.5000	5.486