

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	1	0.00	-	-	-	-	-
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	8	0.02	-	-	-	-	4.882
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	15	0.04	-	-	-	-	4.592
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	22	0.06	-	-	-	-	4.561
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	29	0.08	5.000000	2:57:23 PM	4.2500	4.2500	4.500
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	31	0.09	-	-	-	-	5.077
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	36	0.10	-	-	-	-	4.611
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	43	0.12	-	-	-	-	4.783
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	50	0.14	32.427000	3:15:21 PM	4.3000	4.2903	4.523
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	57	0.16	12.089500	3:22:45 PM	4.3000	4.3183	4.588
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	63	0.17	14.982500	11:59:42 AM	4.4000	4.4135	4.477
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	71	0.19	2.000000	10:44:25 AM	4.5000	4.5000	4.941
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	73	0.20	-	-	-	-	5.082
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	78	0.21	140.115000	3:28:14 PM	4.4250	4.4251	4.501
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	85	0.23	2,007.474000	3:51:55 PM	4.4750	4.4322	4.436
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	92	0.25	2,372.450000	3:54:34 PM	4.4250	4.4337	4.435
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	99	0.27	-	-	-	-	4.551
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	106	0.29	7.280000	11:58:53 AM	4.5500	4.6448	4.639
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	113	0.31	-	-	-	-	4.638
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	120	0.33	3.300000	3:23:20 PM	4.5500	4.5500	4.750
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	127	0.35	7.000000	3:24:47 PM	4.5750	4.6475	5.087
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	134	0.37	1.300000	2:41:37 PM	4.7250	4.6673	4.742
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	141	0.39	1.264000	2:23:10 PM	4.8000	4.6596	4.712
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	148	0.41	4.631000	11:24:56 AM	4.7500	4.7331	4.725
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	155	0.42	503.749000	3:34:49 PM	4.6500	4.7498	4.750
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	157	0.43	3,857.853000	3:59:11 PM	5.0000	5.0141	5.031
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	162	0.44	4.844000	3:23:53 PM	4.6750	4.6698	4.962
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	169	0.46	-	-	-	-	5.000
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	176	0.48	80.676000	3:45:05 PM	4.7850	4.7909	4.815
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	183	0.50	215.989000	3:39:03 PM	4.8125	4.8035	4.840
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	204	0.56	-	-	-	-	5.016
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	208	0.57	2.800000	11:07:04 AM	5.0250	5.0973	4.971
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	211	0.58	400.522000	3:49:56 PM	4.9000	4.9001	4.900
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	218	0.60	1,200.000000	11:26:12 AM	5.0500	5.0500	5.018
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	225	0.62	500.000000	3:51:59 PM	4.9000	4.9000	4.933
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	232	0.64	-	-	-	-	5.166
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	239	0.65	-	-	-	-	5.292
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	245	0.67	39.325000	10:58:02 AM	5.1000	5.1000	5.281
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	246	0.67	1.036000	11:53:24 AM	4.9000	4.9000	5.057
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	267	0.73	-	-	-	-	4.950
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	274	0.75	5.500000	11:48:28 AM	4.9900	4.9900	5.073
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	281	0.77	0.107000	2:01:20 PM	4.8000	4.8000	5.286

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RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	288	0.79	-	-	-	-	4.985
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	295	0.81	2.200000	2:18:35 PM	4.9000	4.9000	5.237
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	298	0.82	1,132.813000	3:35:18 PM	5.0050	5.0258	5.027
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	316	0.87	-	-	-	-	5.294
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	323	0.88	-	-	-	-	4.949
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	330	0.90	-	-	-	-	5.286
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	337	0.92	0.020000	11:30:01 AM	4.9500	4.9500	5.140
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	344	0.94	0.519000	2:53:45 PM	4.9500	4.9500	4.969
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	351	0.96	0.630000	3:19:40 PM	4.9000	4.9413	5.102
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	358	0.98	17.493000	3:35:16 PM	4.9750	4.9694	4.986
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	365	1.00	1,029.600000	3:17:15 PM	5.0000	5.0201	5.241
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	428	1.17	-	-	-	-	5.230
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	429	1.18	957.000000	3:45:14 PM	5.1000	5.0998	5.109
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	456	1.25	2.000000	10:58:57 AM	5.1000	5.1000	5.144
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	547	1.50	4.270000	10:59:34 AM	5.1000	5.1000	5.023
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	587	1.61	268.550000	2:01:39 PM	5.0800	5.0800	5.053
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	624	1.71	37.333000	2:25:37 PM	5.2000	5.1239	5.041
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	641	1.76	316.190000	3:59:47 PM	5.0000	5.0254	5.028
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	680	1.86	-	-	-	-	5.168
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	726	1.99	815.450000	3:27:59 PM	4.9200	4.9381	4.880
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	855	2.34	-	-	-	-	5.242
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	890	2.44	-	-	-	-	5.041
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	946	2.59	31.748195	11:00:22 AM	5.1000	5.1000	5.087
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	953	2.61	-	-	-	-	5.156
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1000	2.74	-	-	-	-	4.998
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1141	3.12	-	-	-	-	5.279
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1183	3.24	-	-	-	-	5.211
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1217	3.33	-	-	-	-	5.140
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1265	3.46	1,256.150000	3:37:03 PM	5.0700	5.0595	5.017
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1267	3.47	3.350000	2:59:09 PM	5.1650	5.1690	5.205
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1343	3.68	-	-	-	-	5.257
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1359	3.72	678.330000	3:37:12 PM	5.0000	5.0501	5.036
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1403	3.84	-	-	-	-	5.058
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1441	3.95	-	-	-	-	5.264
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1519	4.16	6.870000	3:24:49 PM	5.1950	5.2056	5.242
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1588	4.35	-	-	-	-	5.155
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1729	4.73	6,147.317000	3:59:34 PM	5.0900	5.1147	5.090
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1768	4.84	20.000000	11:16:37 AM	5.1750	5.1750	5.134
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1812	4.96	-	-	-	-	5.096
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1875	5.13	-	-	-	-	5.175
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1890	5.18	-	-	-	-	5.280
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1973	5.40	-	-	-	-	5.176

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2125	5.82	408.060000	3:56:40 PM	5.1100	5.1226	5.112
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2127	5.82	-	-	-	-	5.159
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2275	6.23	99.000000	2:57:19 PM	5.2000	5.2000	5.202
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2316	6.34	-	-	-	-	5.172
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2356	6.45	-	-	-	-	5.179
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2407	6.59	200.000000	3:42:18 PM	5.1900	5.1900	5.183
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2433	6.66	3,079.600000	3:59:36 PM	5.1250	5.1447	5.135
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2651	7.26	301.000000	10:53:40 AM	5.2900	5.3000	5.301
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2681	7.34	6.150000	2:35:19 PM	5.3100	5.3079	5.205
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2729	7.47	2.500000	2:51:29 PM	5.2100	5.2820	4.945
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2813	7.70	-	-	-	-	5.363
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2877	7.88	-	-	-	-	5.295
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3002	8.22	0.500000	2:42:54 PM	5.2000	5.2000	5.439
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3200	8.76	776.180000	3:42:47 PM	5.1800	5.1773	5.165
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3457	9.47	-	-	-	-	5.203
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3494	9.57	851.350000	3:37:55 PM	5.1500	5.1746	5.156
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3996	10.94	7.730000	3:36:59 PM	5.2000	5.2000	5.204
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4058	11.11	-	-	-	-	5.283
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4240	11.61	-	-	-	-	5.194
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4414	12.09	1,104.600000	3:41:04 PM	5.2400	5.2226	5.230
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4492	12.30	51.150000	3:44:45 PM	5.3500	5.3500	5.214
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4612	12.63	2.000000	3:51:23 PM	5.2100	5.2100	5.666
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4640	12.70	11.600000	3:51:08 PM	5.3200	5.3647	5.587
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4850	13.28	-	-	-	-	5.232
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4913	13.45	-	-	-	-	5.236
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5025	13.76	-	-	-	-	5.452
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5619	15.38	-	-	-	-	5.275
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5948	16.29	-	-	-	-	5.287
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6025	16.50	3.000000	3:31:36 PM	5.4500	5.4500	5.550
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6313	17.28	-	-	-	-	5.559
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6544	17.92	-	-	-	-	5.552
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6634	18.16	0.185000	2:44:57 PM	5.6500	5.6500	5.482
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6703	18.35	11.550000	2:44:29 PM	5.6500	5.4469	5.318
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6824	18.68	-	-	-	-	5.420
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7160	19.60	827.250000	3:38:41 PM	5.2800	5.3429	5.342
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7754	21.23	1.488283	10:04:19 AM	5.4550	5.4829	5.443