

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 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	2	0.01	-	-	-	-	-
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	9	0.03	0.200000	2:46:15 PM	4.2500	4.2500	4.464
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	16	0.04	1.118800	11:05:22 AM	4.2750	4.2750	4.434
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	23	0.06	144.710000	2:55:06 PM	4.3000	4.2488	4.247
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	25	0.07	-	-	-	-	4.960
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	30	0.08	50.000000	2:54:44 PM	4.3000	4.2680	4.590
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	37	0.10	3.430000	11:36:25 AM	4.5000	4.4411	4.660
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	44	0.12	88.150000	2:54:45 PM	4.3500	4.2803	4.311
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	51	0.14	16.240000	2:35:47 PM	4.3000	4.2923	4.591
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	57	0.16	5.180000	11:37:21 AM	4.3500	4.3285	4.425
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	65	0.18	3.017000	2:19:15 PM	4.3500	4.3500	4.859
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	67	0.18	15.000000	3:23:16 PM	5.0500	5.0500	4.994
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	72	0.20	0.500000	2:49:46 PM	4.4000	4.4000	4.458
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	79	0.22	62.803000	3:11:57 PM	4.4000	4.4016	4.432
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	86	0.24	23.945000	3:29:34 PM	4.4250	4.4295	4.427
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	93	0.26	-	-	-	-	4.565
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	100	0.27	20.599000	2:59:26 PM	4.5000	4.4592	4.639
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	107	0.29	-	-	-	-	4.638
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	114	0.31	5.143000	10:56:30 AM	4.6475	4.7560	4.750
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	121	0.33	12.310000	3:16:54 PM	4.6000	4.6000	5.031
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	128	0.35	516.000000	10:55:33 AM	4.6800	4.6800	4.661
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	135	0.37	-	-	-	-	4.702
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	142	0.39	0.200000	2:11:47 PM	4.7500	4.7500	4.725
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	149	0.41	1.100000	11:28:17 AM	4.7250	4.7250	4.753
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	151	0.41	1,806.310000	3:36:33 PM	4.9750	4.9770	4.985
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	156	0.43	15.200000	3:03:51 PM	4.7000	4.7090	5.060
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	163	0.45	-	-	-	-	4.960
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	170	0.47	2.915000	2:31:09 PM	4.7750	4.7677	4.880
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	177	0.49	53.410000	3:48:45 PM	4.8150	4.8012	4.816
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	198	0.54	11.600000	2:46:55 PM	4.7800	4.7800	5.042
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	202	0.55	97.000000	3:09:34 PM	5.0000	5.0045	4.983
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	205	0.56	4.000000	10:58:53 AM	4.8050	4.8050	4.900
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	212	0.58	-	-	-	-	4.889
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	219	0.60	0.500000	10:57:59 AM	4.8500	4.8500	4.933
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	226	0.62	20.500000	3:48:27 PM	4.8500	4.8488	5.067
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	233	0.64	3.030000	2:19:44 PM	4.8750	4.8750	4.900
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	239	0.65	147.761000	11:00:20 AM	5.0500	5.0500	5.024
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	240	0.66	1.000000	10:33:54 AM	5.0000	5.0000	4.946
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	261	0.72	-	-	-	-	4.950
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	268	0.73	0.300000	11:41:56 AM	4.9000	4.9000	5.071

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RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	275	0.75	-	-	-	-	5.150
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	282	0.77	-	-	-	-	4.985
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	289	0.79	-	-	-	-	5.101
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	292	0.80	1,318.550000	3:26:09 PM	4.9800	4.9857	4.988
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	310	0.85	-	-	-	-	5.158
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	317	0.87	-	-	-	-	4.963
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	324	0.89	-	-	-	-	5.150
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	331	0.91	-	-	-	-	5.006
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	338	0.93	-	-	-	-	4.969
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	345	0.95	-	-	-	-	5.057
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	352	0.96	3.110000	11:52:19 AM	4.9750	4.9750	4.996
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	359	0.98	47.625000	3:19:36 PM	5.0100	5.0119	5.011
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	422	1.16	45.000000	3:48:10 PM	5.0000	5.0177	5.154
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	423	1.16	36.000000	3:14:21 PM	5.0300	5.0047	5.042
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	450	1.23	1.000000	11:45:25 AM	5.0000	5.0000	5.068
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	541	1.48	-	-	-	-	4.949
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	581	1.59	-	-	-	-	5.004
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	618	1.69	8.000000	3:18:29 PM	5.0500	5.0331	5.012
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	635	1.74	17.200000	3:02:57 PM	5.0000	4.9807	5.020
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	674	1.85	-	-	-	-	5.099
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	720	1.97	44.270000	3:59:04 PM	4.9500	4.9276	5.041
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	849	2.32	-	-	-	-	5.170
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	884	2.42	-	-	-	-	4.972
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	940	2.57	14.810000	2:27:35 PM	5.0250	5.0318	5.093
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	947	2.59	33.002000	3:51:03 PM	5.0000	4.9848	4.967
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	994	2.72	-	-	-	-	4.931
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1135	3.11	-	-	-	-	5.211
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1177	3.22	-	-	-	-	5.143
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1211	3.32	-	-	-	-	5.073
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1259	3.45	47.265000	2:51:56 PM	5.0000	5.0170	5.083
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1261	3.45	0.070000	11:51:41 AM	5.0995	5.0995	5.136
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1337	3.66	-	-	-	-	5.188
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1353	3.70	8.710000	3:55:12 PM	5.0000	4.9912	5.045
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1397	3.83	418.440000	3:51:41 PM	5.0800	5.0799	5.080
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1435	3.93	-	-	-	-	5.194
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1513	4.14	6.800000	3:09:31 PM	5.1000	5.1022	5.131
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1582	4.33	-	-	-	-	5.081
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1723	4.72	6,382.600000	3:58:12 PM	4.9750	4.9934	4.979
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1762	4.82	1.000000	10:13:25 AM	5.1000	5.1000	5.104
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1806	4.95	-	-	-	-	5.015

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RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1869	5.12	-	-	-	-	5.090
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1884	5.16	9.000000	3:09:26 PM	5.1000	5.1000	5.114
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1967	5.39	-	-	-	-	5.086
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2119	5.80	1,002.000000	3:57:00 PM	5.0300	5.0417	5.033
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2121	5.81	-	-	-	-	5.060
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2269	6.21	11.220000	3:15:05 PM	5.1250	5.1004	5.142
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2310	6.32	-	-	-	-	5.064
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2350	6.43	-	-	-	-	5.069
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2401	6.57	-	-	-	-	5.071
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2427	6.65	4,450.900000	3:56:48 PM	5.0335	5.0472	5.040
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2645	7.24	10.415000	3:00:18 PM	5.1750	5.1750	5.158
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2675	7.32	11.550000	3:00:24 PM	5.1750	5.1750	5.085
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2723	7.46	-	-	-	-	4.827
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2807	7.69	4.500000	3:02:09 PM	5.2000	5.2000	5.239
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2871	7.86	-	-	-	-	5.117
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2996	8.20	-	-	-	-	5.313
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3194	8.75	823.500000	3:56:53 PM	5.0550	5.0873	5.060
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3451	9.45	-	-	-	-	5.088
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3488	9.55	2,639.500000	3:58:31 PM	5.0600	5.0761	5.062
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3990	10.92	-	-	-	-	5.106
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4052	11.09	-	-	-	-	5.185
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4234	11.59	-	-	-	-	5.103
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4408	12.07	62.000000	2:37:59 PM	5.1050	5.1108	5.138
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4486	12.28	-	-	-	-	5.126
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4606	12.61	-	-	-	-	5.572
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4634	12.69	2.500000	11:55:58 AM	5.2500	5.2500	5.494
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4844	13.26	-	-	-	-	5.141
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4907	13.44	-	-	-	-	5.298
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5019	13.74	54.085000	2:08:06 PM	5.3500	5.3493	5.328
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5613	15.37	-	-	-	-	5.166
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5942	16.27	-	-	-	-	5.169
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6019	16.48	12.500000	3:57:35 PM	5.3250	5.3260	5.592
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6307	17.27	-	-	-	-	5.426
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6538	17.90	-	-	-	-	5.410
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6628	18.15	4.000000	3:02:18 PM	5.3800	5.3800	5.338
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6697	18.34	71.900000	3:31:07 PM	5.3500	5.3631	5.350
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6818	18.67	-	-	-	-	5.269
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7154	19.59	2,889.555000	3:58:08 PM	5.1900	5.2017	5.199
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7748	21.21	1.000000	3:14:15 PM	5.4000	5.4000	5.462