

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	1	0.00	-	-	-	-	-
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	8	0.02	3.030000	3:12:17 PM	4.2500	4.2500	4.394
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	15	0.04	-	-	-	-	4.364
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	22	0.06	340.771700	3:41:54 PM	4.2000	4.2242	4.235
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	24	0.07	-	-	-	-	4.740
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	29	0.08	18.500000	10:08:32 AM	4.2750	4.2264	4.520
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	36	0.10	-	-	-	-	4.591
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	43	0.12	1.358000	3:47:25 PM	4.2500	4.2408	4.311
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	50	0.14	8.910000	3:01:06 PM	4.3000	4.3727	4.500
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	56	0.15	12.005000	3:24:16 PM	4.2650	4.2804	4.425
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	64	0.18	1.005000	2:26:21 PM	4.2500	4.2500	4.803
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	66	0.18	3.000000	9:31:42 AM	5.0500	5.0500	4.862
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	71	0.19	1.707000	11:42:15 AM	4.4000	4.4000	4.462
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	78	0.21	20.636000	2:58:49 PM	4.3500	4.3923	4.432
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	85	0.23	171.732000	3:48:39 PM	4.3500	4.3826	4.426
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	92	0.25	730.792000	3:48:28 PM	4.3600	4.3601	4.360
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	99	0.27	15.262000	2:30:22 PM	4.4500	4.4101	4.639
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	106	0.29	-	-	-	-	4.638
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	113	0.31	0.400000	2:23:56 PM	4.3250	4.3250	4.750
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	120	0.33	-	-	-	-	4.989
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	127	0.35	-	-	-	-	4.661
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	134	0.37	1.100000	11:49:33 AM	4.6250	4.6250	4.704
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	141	0.39	-	-	-	-	4.725
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	148	0.41	2.200000	3:41:51 PM	4.6000	4.6000	4.754
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	150	0.41	2,338.630000	3:29:53 PM	4.9450	4.9256	4.937
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	155	0.42	25.800000	3:43:42 PM	4.6000	4.6718	5.018
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	162	0.44	0.700000	3:13:58 PM	4.7500	4.7500	4.919
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	169	0.46	22.019000	3:02:43 PM	4.6000	4.6283	4.875
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	176	0.48	194.490000	3:54:39 PM	4.7350	4.7609	4.763
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	197	0.54	3.000000	11:30:58 AM	4.8000	4.8000	5.005
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	201	0.55	65.000000	11:49:31 AM	4.9500	4.9500	4.977
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	204	0.56	-	-	-	-	4.900
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	211	0.58	8.000000	9:53:13 AM	4.8000	4.8000	4.893
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	218	0.60	-	-	-	-	4.933
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	225	0.62	20.000000	3:27:01 PM	4.8250	4.8250	5.035
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	232	0.64	-	-	-	-	4.900
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	238	0.65	360.000000	10:38:09 AM	5.0000	4.9965	4.998
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	239	0.65	2.100000	10:37:26 AM	4.8750	4.8750	4.916
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	260	0.71	-	-	-	-	4.950
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	267	0.73	-	-	-	-	5.070

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RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	274	0.75	-	-	-	-	5.125
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	281	0.77	0.258000	11:25:17 AM	4.9000	4.9000	4.985
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	288	0.79	-	-	-	-	5.076
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	291	0.80	1,349.175000	3:50:42 PM	4.9400	4.9299	4.938
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	309	0.85	-	-	-	-	5.131
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	316	0.87	400.000000	3:50:36 PM	4.9250	4.9375	4.941
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	323	0.88	-	-	-	-	5.123
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	330	0.90	-	-	-	-	4.979
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	337	0.92	40.000000	3:40:24 PM	4.9350	4.9350	4.969
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	344	0.94	1.036000	11:32:14 AM	5.0000	5.0000	5.057
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	351	0.96	165.208000	3:37:58 PM	4.9500	4.9559	4.965
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	358	0.98	1,264.058000	3:52:03 PM	4.9600	4.9992	4.974
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	421	1.15	35.000000	9:53:03 AM	4.9800	4.9800	5.011
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	422	1.16	82.328000	3:57:06 PM	4.9500	4.9555	5.046
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	449	1.23	8.000000	9:56:58 AM	5.0000	5.0000	4.969
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	540	1.48	2.500000	11:25:47 AM	5.0000	5.0000	4.945
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	580	1.59	-	-	-	-	5.001
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	617	1.69	55.040000	11:19:45 AM	5.0000	5.0000	5.002
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	634	1.74	423.300000	11:26:34 AM	4.9800	4.9556	4.985
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	673	1.84	54.000000	10:21:12 AM	4.9750	4.9761	4.975
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	719	1.97	34.100000	3:50:46 PM	4.9250	4.9364	5.000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	848	2.32	33.100000	2:17:49 PM	5.0000	4.9995	4.974
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	883	2.42	5.000000	10:53:03 AM	5.0375	5.0375	4.972
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	939	2.57	5.000000	10:22:54 AM	4.9875	4.9875	5.019
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	946	2.59	116.500000	3:19:46 PM	4.9250	4.9914	4.978
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	993	2.72	-	-	-	-	4.973
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1134	3.11	-	-	-	-	4.973
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1176	3.22	-	-	-	-	4.974
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1210	3.31	-	-	-	-	4.974
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1258	3.44	1,340.750000	3:36:12 PM	4.8750	4.8741	4.876
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1260	3.45	-	-	-	-	4.974
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1336	3.66	-	-	-	-	4.976
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1352	3.70	11.000000	2:10:39 PM	4.8800	4.9145	5.000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1396	3.82	155.035000	11:42:28 AM	5.0000	5.0000	5.050
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1434	3.93	-	-	-	-	4.974
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1512	4.14	403.233000	3:44:06 PM	5.1500	4.9685	4.980
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1581	4.33	-	-	-	-	4.976
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1722	4.72	5,289.310000	3:12:18 PM	4.8700	4.8909	4.871
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1761	4.82	-	-	-	-	5.104
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1805	4.94	-	-	-	-	4.980

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RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1868	5.11	-	-	-	-	4.981
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1883	5.16	725.838513	3:21:38 PM	5.0000	4.9347	4.929
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1966	5.38	-	-	-	-	4.984
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2118	5.80	2,108.500000	3:02:52 PM	4.9400	4.9490	4.944
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2120	5.80	-	-	-	-	4.988
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2268	6.21	1,867.050144	3:22:29 PM	5.0500	5.0569	5.000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2309	6.32	5.000000	2:33:11 PM	5.2000	5.2000	4.992
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2349	6.43	-	-	-	-	4.993
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2400	6.57	-	-	-	-	4.994
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2426	6.64	4,343.600000	3:55:36 PM	4.9350	4.9450	4.934
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2644	7.24	-	-	-	-	5.158
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2674	7.32	5.000000	11:00:13 AM	5.2000	5.2000	4.998
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2722	7.45	-	-	-	-	4.998
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2806	7.68	-	-	-	-	4.998
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2870	7.86	-	-	-	-	5.118
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2995	8.20	-	-	-	-	5.070
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3193	8.74	2,345.000000	3:50:51 PM	4.9750	4.9745	4.970
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3450	9.45	-	-	-	-	4.993
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3487	9.55	5,142.610000	3:55:44 PM	4.9400	4.9715	4.953
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3989	10.92	1.000000	11:38:32 AM	5.1500	5.1500	4.995
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4051	11.09	-	-	-	-	4.996
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4233	11.59	-	-	-	-	5.002
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4407	12.07	764.660000	3:11:34 PM	5.0100	5.0172	5.015
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4485	12.28	-	-	-	-	5.010
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4605	12.61	-	-	-	-	5.134
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4633	12.68	11.000000	2:16:01 PM	5.3250	5.3042	5.129
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4843	13.26	-	-	-	-	5.026
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4906	13.43	-	-	-	-	5.298
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5018	13.74	0.868000	2:48:47 PM	5.2700	5.2631	5.321
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5612	15.37	-	-	-	-	5.056
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5941	16.27	-	-	-	-	5.068
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6018	16.48	-	-	-	-	5.183
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6306	17.27	-	-	-	-	5.119
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6537	17.90	-	-	-	-	5.090
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6627	18.14	10.000000	10:45:41 AM	5.3750	5.3750	5.127
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6696	18.33	77.698000	2:50:38 PM	5.3700	5.3751	5.350
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6817	18.66	-	-	-	-	5.102
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7153	19.58	2,265.500000	3:46:39 PM	5.1100	5.1034	5.102
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7747	21.21	-	-	-	-	5.451