

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 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	7	0.02	-	-	-	-	4.362
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	14	0.04	-	-	-	-	4.332
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	21	0.06	9.250000	3:21:51 PM	4.1750	4.1520	4.235
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	23	0.06	1.000000	11:44:35 AM	4.9000	4.8400	4.973
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	28	0.08	-	-	-	-	4.488
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	35	0.10	0.630000	2:52:57 PM	4.3000	4.3000	4.555
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	42	0.12	81.700000	2:21:30 PM	4.2000	4.2000	4.234
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	49	0.13	95.365000	2:04:48 PM	4.2250	4.3892	4.428
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	55	0.15	3.153000	2:47:48 PM	4.2250	4.2397	4.431
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	63	0.17	0.500000	2:42:28 PM	4.2500	4.2500	4.770
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	65	0.18	-	-	-	-	4.969
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	70	0.19	98.060000	3:05:41 PM	4.2250	4.3130	4.357
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	77	0.21	144.135000	2:25:33 PM	4.2500	4.4414	4.437
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	84	0.23	130.428126	3:43:57 PM	4.2750	4.3499	4.416
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	91	0.25	2,375.931000	3:57:44 PM	4.2505	4.3782	4.370
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	98	0.27	89.134000	3:43:19 PM	4.3500	4.3718	4.434
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	105	0.29	-	-	-	-	4.638
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	112	0.31	0.245000	11:23:08 AM	4.4000	4.4000	4.750
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	119	0.33	-	-	-	-	4.959
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	126	0.35	25.490000	2:54:08 PM	4.4000	4.4064	4.658
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	133	0.36	0.500000	3:29:51 PM	4.5000	4.5000	4.704
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	140	0.38	1.400000	2:23:58 PM	4.4500	4.4500	4.764
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	147	0.40	101.560000	11:56:47 AM	4.7000	4.6963	4.722
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	149	0.41	238.775000	3:43:39 PM	4.9375	4.9468	4.967
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	154	0.42	10.820000	3:35:51 PM	4.6000	4.6000	4.990
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	161	0.44	235.190000	11:43:54 AM	4.7600	4.7591	4.806
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	168	0.46	498.733000	3:05:26 PM	4.6250	4.7526	4.765
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	175	0.48	519.081000	3:44:00 PM	4.6500	4.7605	4.765
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	183	0.50	1,165.440000	3:47:53 PM	4.6350	4.7567	4.724
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	196	0.54	-	-	-	-	4.979
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	200	0.55	3.350000	3:04:34 PM	4.9750	4.9750	4.986
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	203	0.56	-	-	-	-	4.900
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	210	0.58	21.490000	2:00:43 PM	4.8250	4.8694	4.895
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	217	0.59	501.522000	2:27:06 PM	4.8500	4.8250	4.848
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	224	0.61	2.560000	10:00:53 AM	4.7500	4.7500	5.007
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	231	0.63	-	-	-	-	4.900
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	237	0.65	100.300000	2:56:54 PM	5.0000	4.9970	4.990
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	238	0.65	60.127000	10:56:07 AM	4.8250	4.8250	4.888
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	259	0.71	-	-	-	-	4.920
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	266	0.73	0.570000	3:29:57 PM	4.7500	4.7500	5.036

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RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	273	0.75	-	-	-	-	5.095
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	280	0.77	0.200000	11:03:36 AM	4.7750	4.7750	4.985
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	287	0.79	-	-	-	-	5.050
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	290	0.79	37.250000	3:36:57 PM	4.9800	4.9710	4.962
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	308	0.84	-	-	-	-	5.110
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	315	0.86	20.790000	3:34:39 PM	4.8500	4.8741	4.940
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	322	0.88	-	-	-	-	5.105
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	329	0.90	-	-	-	-	4.963
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	336	0.92	4.130000	10:30:27 AM	4.9250	4.9250	4.969
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	343	0.94	-	-	-	-	5.057
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	350	0.96	462.400000	3:38:16 PM	4.9250	4.9255	4.935
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	357	0.98	68.731840	3:23:54 PM	4.9000	4.9345	4.974
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	364	1.00	1,787.995000	3:41:19 PM	4.9000	4.9474	4.981
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	420	1.15	-	-	-	-	5.002
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	421	1.15	818.677000	3:44:42 PM	5.0100	4.9981	4.992
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	448	1.23	-	-	-	-	4.963
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	539	1.48	33.000000	3:38:45 PM	5.0000	5.0000	4.941
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	579	1.59	-	-	-	-	5.004
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	616	1.69	73.050000	3:39:45 PM	5.0000	5.0198	4.998
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	633	1.73	51.500000	3:46:28 PM	4.9750	4.9750	4.971
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	672	1.84	50.000000	3:40:06 PM	5.0000	5.0000	4.989
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	718	1.97	414.915000	3:43:22 PM	4.9400	4.9355	4.944
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	847	2.32	3.000000	3:47:51 PM	4.9550	4.9550	4.965
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	882	2.42	150.000000	3:58:00 PM	5.0000	5.0000	5.000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	938	2.57	-	-	-	-	5.007
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	945	2.59	42.800000	3:30:14 PM	4.9250	4.9237	4.979
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	992	2.72	-	-	-	-	4.965
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1133	3.10	-	-	-	-	4.966
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1175	3.22	-	-	-	-	4.967
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1209	3.31	-	-	-	-	4.968
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1257	3.44	199.740000	3:57:24 PM	4.8925	4.9307	4.925
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1259	3.45	-	-	-	-	4.969
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1335	3.66	-	-	-	-	4.971
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1351	3.70	17.500000	3:57:42 PM	4.9450	4.9511	4.950
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1395	3.82	233.500000	3:16:45 PM	5.0000	5.0004	5.000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1433	3.92	-	-	-	-	4.972
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1511	4.14	48.250000	3:36:22 PM	5.0975	5.0758	4.981
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1580	4.33	-	-	-	-	4.978
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1721	4.71	8,899.600000	3:55:49 PM	4.9600	4.9579	4.960
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1760	4.82	219.000000	3:50:38 PM	5.0600	5.0737	5.085

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1804	4.94	-	-	-	-	4.987
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1867	5.11	-	-	-	-	4.990
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1882	5.15	32.825000	10:34:25 AM	5.0500	5.0638	4.931
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1965	5.38	-	-	-	-	4.995
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2117	5.80	805.000000	3:31:39 PM	5.0000	5.0379	5.008
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2119	5.80	-	-	-	-	5.004
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2267	6.21	-	-	-	-	5.001
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2308	6.32	-	-	-	-	5.013
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2348	6.43	-	-	-	-	5.015
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2399	6.57	-	-	-	-	5.018
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2425	6.64	3,303.950000	3:24:41 PM	5.0000	5.0405	5.010
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2643	7.24	-	-	-	-	5.174
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2673	7.32	7.000000	3:44:25 PM	5.1500	5.1500	5.030
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2721	7.45	-	-	-	-	5.031
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2805	7.68	-	-	-	-	5.034
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2869	7.86	-	-	-	-	5.148
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2994	8.20	41.500000	2:52:20 PM	5.1650	5.1650	5.106
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3192	8.74	402.200000	3:22:02 PM	5.0500	5.0654	5.037
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3449	9.44	140.000000	9:33:43 AM	5.2350	5.2350	5.044
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3486	9.54	1,712.835000	3:57:46 PM	5.0500	5.0558	5.050
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3988	10.92	-	-	-	-	5.044
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4050	11.09	-	-	-	-	5.045
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4232	11.59	-	-	-	-	5.046
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4406	12.06	150.000000	9:25:55 AM	5.0500	5.0500	5.032
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4484	12.28	-	-	-	-	5.048
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4604	12.61	-	-	-	-	5.157
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4632	12.68	5.500000	11:52:41 AM	5.2500	5.2477	5.152
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4842	13.26	-	-	-	-	5.054
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4905	13.43	-	-	-	-	5.297
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5017	13.74	42.000000	3:39:04 PM	5.3300	5.2395	5.328
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5611	15.36	-	-	-	-	5.077
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5940	16.26	-	-	-	-	5.089
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6017	16.47	28.910000	11:27:08 AM	5.3750	5.3395	5.194
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6305	17.26	30.000000	3:27:59 PM	5.3100	5.3100	5.138
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6536	17.90	-	-	-	-	5.112
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6626	18.14	5.000000	3:44:09 PM	5.3700	5.3700	5.146
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6695	18.33	45.500000	3:53:30 PM	5.4500	5.4105	5.350
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6816	18.66	-	-	-	-	5.124
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7152	19.58	1,283.400000	3:21:53 PM	5.1150	5.1450	5.127
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7746	21.21	-	-	-	-	5.400