

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	6	0.02	2.020000	11:14:20 AM	4.2250	4.2250	4.341
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	13	0.04	-	-	-	-	4.311
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	20	0.06	3.480000	2:38:05 PM	4.1250	4.1543	4.235
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	22	0.06	80.000000	9:32:12 AM	4.7500	4.7500	4.750
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	27	0.07	-	-	-	-	4.466
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	34	0.09	10.306000	3:20:06 PM	4.2000	4.2008	4.530
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	41	0.11	24.959650	10:32:56 AM	4.1250	4.1940	4.235
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	48	0.13	62.750300	2:24:01 PM	4.1250	4.1963	4.428
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	54	0.15	68.370000	3:04:06 PM	4.1750	4.1992	4.324
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	62	0.17	51.045000	3:19:33 PM	4.2250	4.2495	4.250
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	64	0.18	-	-	-	-	4.961
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	69	0.19	-	-	-	-	4.366
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	76	0.21	67.660000	3:23:49 PM	4.3000	4.2075	4.438
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	83	0.23	29.722000	3:14:39 PM	4.2750	4.2326	4.414
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	90	0.25	672.544000	3:31:22 PM	4.2000	4.2662	4.276
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	97	0.27	21.540000	3:51:46 PM	4.2500	4.2527	4.433
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	104	0.29	2.133000	2:22:48 PM	4.3500	4.3621	4.638
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	111	0.30	-	-	-	-	4.750
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	118	0.32	50.750000	3:05:42 PM	4.4000	4.4394	4.928
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	125	0.34	-	-	-	-	4.658
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	132	0.36	1.350000	2:01:14 PM	4.4250	4.4250	4.705
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	139	0.38	1.900000	10:57:08 AM	4.4500	4.4500	4.739
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	146	0.40	4.300000	11:56:28 AM	4.6500	4.6500	4.717
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	148	0.41	5,906.600000	3:58:34 PM	4.9400	4.9323	4.947
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	153	0.42	19.420000	3:06:04 PM	4.5500	4.5500	4.963
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	160	0.44	1.015000	11:02:39 AM	4.6250	4.6250	4.810
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	167	0.46	1.530000	2:19:24 PM	4.6250	4.6250	4.760
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	174	0.48	11.417000	3:20:15 PM	4.6500	4.5222	4.731
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	182	0.50	270.443000	3:59:19 PM	4.6150	4.6498	4.650
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	195	0.53	5.050000	2:17:04 PM	4.6250	4.6250	4.960
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	199	0.55	22.000000	2:55:24 PM	4.9525	4.9502	4.994
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	202	0.55	1.000000	2:30:28 PM	4.9000	4.9000	4.900
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	209	0.57	2.155000	2:51:31 PM	4.7000	4.7237	4.898
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	216	0.59	10.000000	10:36:36 AM	4.7000	4.7000	4.848
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	223	0.61	0.400000	2:54:04 PM	4.9000	4.9000	4.994
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	230	0.63	-	-	-	-	4.900
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	236	0.65	12.600000	11:36:12 AM	5.0000	5.0000	4.978
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	237	0.65	2.000000	3:11:08 PM	4.6500	4.6500	4.878
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	258	0.71	-	-	-	-	4.915
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	265	0.73	0.510000	3:12:22 PM	4.7700	4.7700	5.036

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RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	272	0.75	-	-	-	-	5.092
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	279	0.76	-	-	-	-	4.985
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	286	0.78	-	-	-	-	5.044
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	289	0.79	1,212.290000	3:36:52 PM	4.9400	4.9367	4.962
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	307	0.84	-	-	-	-	5.096
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	314	0.86	3.830000	10:37:35 AM	4.9000	4.8869	4.937
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	321	0.88	-	-	-	-	5.086
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	328	0.90	-	-	-	-	4.941
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	335	0.92	-	-	-	-	4.969
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	342	0.94	-	-	-	-	5.057
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	349	0.96	48.400000	3:33:13 PM	4.9000	4.8983	4.934
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	356	0.98	18.965000	3:14:40 PM	4.9250	4.9297	4.975
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	363	0.99	193.909000	3:40:01 PM	4.8250	4.9034	4.900
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	419	1.15	1.000000	3:39:13 PM	5.0000	5.0000	4.993
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	420	1.15	272.690000	3:39:57 PM	4.9700	5.0070	5.001
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	447	1.22	100.000000	2:30:18 PM	5.0000	5.0000	5.000
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	538	1.47	18.000000	11:54:18 AM	5.0250	5.0250	4.937
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	578	1.58	41.780000	2:45:46 PM	4.9500	4.9364	5.003
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	615	1.68	22.700000	3:11:00 PM	4.9750	5.0000	4.995
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	632	1.73	167.308850	3:44:21 PM	5.0000	4.9739	4.973
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	671	1.84	25.000000	9:23:44 AM	4.9750	4.9750	4.986
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	717	1.96	444.915000	3:35:34 PM	4.9400	4.9218	4.931
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	846	2.32	-	-	-	-	4.958
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	881	2.41	-	-	-	-	4.999
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	937	2.57	130.010000	3:10:53 PM	4.9500	4.8750	4.875
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	944	2.59	68.802000	3:06:30 PM	4.9250	4.9075	4.981
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	991	2.71	-	-	-	-	4.960
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1132	3.10	-	-	-	-	4.963
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1174	3.21	-	-	-	-	4.965
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1208	3.31	-	-	-	-	4.966
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1256	3.44	741.392000	3:50:58 PM	4.9200	4.9077	4.909
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1258	3.44	-	-	-	-	4.968
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1334	3.65	-	-	-	-	4.972
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1350	3.70	59.320000	3:18:40 PM	4.9350	4.9350	4.952
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1394	3.82	909.520000	3:02:10 PM	5.0000	5.0001	5.000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1432	3.92	-	-	-	-	4.974
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1510	4.13	40.470000	3:56:57 PM	5.0850	5.1080	4.982
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1579	4.32	-	-	-	-	4.982
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1720	4.71	7,254.951000	3:59:34 PM	4.9400	4.9451	4.946
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1759	4.82	543.395000	2:43:23 PM	5.0750	5.0750	5.075

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1803	4.94	-	-	-	-	4.994
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1866	5.11	-	-	-	-	4.998
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1881	5.15	5.008000	3:44:13 PM	5.1100	5.0925	4.932
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1964	5.38	-	-	-	-	5.004
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2116	5.79	540.700000	3:26:40 PM	5.0500	5.0315	5.045
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2118	5.80	-	-	-	-	5.014
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2266	6.20	200.000000	2:55:24 PM	5.0550	5.0550	5.018
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2307	6.32	-	-	-	-	5.025
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2347	6.43	15.000000	2:41:31 PM	5.0750	5.0750	5.027
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2398	6.57	-	-	-	-	5.030
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2424	6.64	3,661.651000	3:35:18 PM	5.0500	5.0248	5.025
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2642	7.23	1.577000	3:39:22 PM	5.1700	5.1700	5.174
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2672	7.32	-	-	-	-	5.044
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2720	7.45	-	-	-	-	5.046
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2804	7.68	-	-	-	-	5.050
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2868	7.85	-	-	-	-	5.227
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2993	8.19	30.000000	3:58:22 PM	5.1650	5.1650	5.117
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3191	8.74	450.000000	3:36:03 PM	5.0700	5.0594	5.067
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3448	9.44	60.000000	2:59:59 PM	5.2000	5.2000	5.069
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3485	9.54	2,865.692282	2:51:27 PM	5.0550	5.0554	5.055
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3987	10.92	2.500000	3:29:24 PM	5.1550	5.1550	5.074
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4049	11.09	-	-	-	-	5.074
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4231	11.58	-	-	-	-	5.075
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4405	12.06	50.000000	3:36:32 PM	5.1000	5.1000	5.079
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4483	12.27	18.021060	11:38:43 AM	5.3000	5.3000	5.077
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4603	12.60	-	-	-	-	5.176
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4631	12.68	235.803000	3:17:52 PM	5.0950	5.1576	5.098
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4841	13.25	-	-	-	-	5.083
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4904	13.43	-	-	-	-	5.304
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5016	13.73	8.675000	2:49:30 PM	5.3975	5.3852	5.330
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5610	15.36	-	-	-	-	5.099
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5939	16.26	-	-	-	-	5.105
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6016	16.47	-	-	-	-	5.199
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6304	17.26	-	-	-	-	5.145
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6535	17.89	5.000000	2:39:29 PM	5.3600	5.3600	5.119
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6625	18.14	9.000000	10:57:19 AM	5.3500	5.3544	5.148
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6694	18.33	394.290000	3:16:20 PM	5.3500	5.3848	5.398
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6815	18.66	-	-	-	-	5.127
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7151	19.58	655.000000	3:37:16 PM	5.1250	5.1225	5.124
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7745	21.21	6.000000	2:40:56 PM	5.3800	5.3767	5.400