

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 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	1	0.003	-	-	-	-	-
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	8	0.022	-	-	-	-	5.544
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	15	0.041	-	-	-	-	5.432
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	22	0.06	25.00	2:59:32 PM	5.4000	5.4000	5.664
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	29	0.079	-	-	-	-	5.432
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	36	0.099	43.60	11:03:02 AM	5.1150	5.2240	5.426
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	43	0.118	110.00	11:14:39 AM	5.4000	5.4273	5.425
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	50	0.137	470.98	3:19:59 PM	5.2000	5.3142	5.300
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	52	0.142	4.54	3:09:49 PM	5.4800	5.4888	6.218
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	56	0.153	212.61	2:35:05 PM	5.2000	5.2497	5.325
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	64	0.175	0.60	2:44:19 PM	5.2250	5.2187	5.510
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	71	0.194	439.35	3:36:44 PM	5.4000	5.4780	5.478
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	78	0.214	1,940.23	11:53:35 AM	5.3000	5.4173	5.341
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	85	0.233	1,411.94	3:08:33 PM	5.3000	5.4614	5.463
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	92	0.252	196.68	3:46:48 PM	5.0000	5.1277	5.250
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	98	0.268	156.81	2:55:01 PM	5.3000	5.2522	5.256
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	106	0.29	-	-	-	-	5.862
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	113	0.309	1.00	10:59:52 AM	5.8000	5.8000	5.861
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	120	0.329	5.00	11:49:15 AM	5.9500	5.8300	6.066
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	127	0.348	1,491.20	3:10:31 PM	5.8250	5.8125	5.808
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	134	0.367	52.41	3:04:52 PM	5.7000	5.7063	5.801
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	136	0.372	29.54	3:33:43 PM	6.0000	6.0000	6.049
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	141	0.386	6.81	11:03:03 AM	5.7250	5.7250	5.804
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	148	0.405	31.34	3:38:12 PM	5.8800	5.8643	5.855
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	155	0.424	5.60	2:38:14 PM	5.7850	5.7786	5.852
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	162	0.444	24.19	11:57:09 AM	5.7600	5.7580	5.912
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	168	0.46	0.10	11:20:39 AM	5.7500	5.7500	5.920
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	176	0.482	300.00	3:06:18 PM	5.9000	5.8875	5.869
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	178	0.487	-	-	-	-	6.072
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	183	0.501	988.46	3:57:02 PM	5.8750	5.8682	5.899
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	190	0.52	8.05	2:27:44 PM	5.8800	5.8767	5.793
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	197	0.539	22.42	2:32:36 PM	5.8300	5.8452	5.993
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	211	0.578	-	-	-	-	5.914
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	218	0.597	6.35	3:04:22 PM	5.9250	5.9250	6.113
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	225	0.616	-	-	-	-	6.754
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	232	0.635	191.00	3:51:19 PM	5.9250	5.9577	5.975
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	239	0.654	-	-	-	-	5.975
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	246	0.674	-	-	-	-	5.976
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	253	0.693	-	-	-	-	5.955
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	260	0.712	19.08	2:00:51 PM	5.9500	5.9500	5.940
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	262	0.717	867.74	3:59:13 PM	6.0500	6.0376	6.053
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	267	0.731	2.50	11:44:32 AM	6.0000	6.0000	6.001

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RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	274	0.75	2.10	10:08:01 AM	5.9250	5.9250	6.007	
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	281	0.769	-	-	-	-	5.967	
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	309	0.846	7.00	2:59:44 PM	5.9500	5.9500	6.068	
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	313	0.857	293.37	3:40:06 PM	6.0800	6.0727	6.093	
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	316	0.865	1.00	2:23:15 PM	5.9650	5.9650	6.002	
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	323	0.884	30.50	3:45:25 PM	5.9550	5.9599	6.050	
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	330	0.903	-	-	-	-	6.025	
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	337	0.923	597.37	3:25:32 PM	5.9650	5.9992	6.001	
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	344	0.942	2,033.20	3:51:08 PM	6.1500	6.1223	6.077	
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	350	0.958	24.40	3:30:27 PM	6.1000	6.0910	6.018	
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	351	0.961	151.09	3:38:27 PM	5.9850	5.9908	6.002	
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	403	1.103	2,389.35	3:56:59 PM	6.0500	6.0599	6.067	
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	533	1.459	150.00	2:01:55 PM	6.0800	6.0800	6.114	
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	534	1.462	19.87	2:56:11 PM	6.0950	6.0762	6.105	
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	561	1.536	-	-	-	-	6.133	
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	652	1.785	216.88	3:05:10 PM	6.1400	6.1027	6.132	
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	692	1.895	30.00	11:36:30 AM	6.1100	6.1100	6.113	
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	729	1.996	3.00	2:26:45 PM	6.0750	6.0750	5.886	
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	746	2.042	82.96	2:58:43 PM	6.1100	6.1020	6.132	
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	785	2.149	-	-	-	-	6.356	
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	831	2.275	13.52	3:00:16 PM	6.1250	5.9717	6.060	
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	960	2.628	3.00	2:28:11 PM	6.0600	6.0600	6.206	
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	995	2.724	-	-	-	-	6.194	
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1051	2.877	-	-	-	-	6.017	
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1058	2.897	61.50	3:56:26 PM	6.0800	6.0807	6.114	
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1105	3.025	-	-	-	-	5.956	
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1246	3.411	-	-	-	-	6.299	
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1288	3.526	-	-	-	-	6.216	
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1322	3.619	-	-	-	-	6.129	
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1370	3.751	1,284.34	3:17:43 PM	6.0600	6.0682	6.068	
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1372	3.756	8.18	2:58:38 PM	6.1450	6.1214	6.113	
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1448	3.964	-	-	-	-	6.155	
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1464	4.008	498.30	3:18:05 PM	6.0900	6.0585	6.067	
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1508	4.129	27.25	2:36:52 PM	6.1500	6.1460	6.238	
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1546	4.233	39.35	2:48:00 PM	6.0500	6.0500	6.278	
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1624	4.446	13.15	3:28:40 PM	6.1700	6.2955	6.089	
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1693	4.635	-	-	-	-	6.142	
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1873	5.128	1.18	11:18:18 AM	6.1725	6.1725	5.978	
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1917	5.248	-	-	-	-	6.067	
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1980	5.421	-	-	-	-	6.162	
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1995	5.462	5.82	3:04:05 PM	6.2000	6.2086	6.195	
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2078	5.689	-	-	-	-	6.162	

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2230	6.105	2,669.08	3:20:11 PM	6.1825	6.1878	6.185
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2232	6.111	-	-	-	-	6.138
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2380	6.516	38.99	11:58:29 AM	6.2500	6.2172	6.272
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2421	6.628	-	-	-	-	6.153
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2461	6.738	1.00	10:57:55 AM	6.2200	6.2200	6.162
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2512	6.877	-	-	-	-	6.167
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2538	6.949	2,781.17	3:57:32 PM	6.1800	6.1851	6.179
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2756	7.546	6.00	2:11:26 PM	6.3500	6.3583	6.220
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2786	7.628	0.23	11:29:48 AM	6.3000	6.2974	6.198
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2834	7.759	-	-	-	-	6.166
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2918	7.989	10.00	11:14:37 AM	6.3000	6.3000	6.193
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2982	8.164	2.50	10:30:21 AM	6.2500	6.2500	6.351
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3107	8.507	-	-	-	-	6.436
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3305	9.049	4,646.86	3:57:04 PM	6.2270	6.2349	6.227
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3562	9.752	-	-	-	-	6.229
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3599	9.854	1,028.00	2:56:43 PM	6.2350	6.2417	6.242
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4101	11.228	0.30	11:28:31 AM	6.3500	6.3500	6.244
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4163	11.398	-	-	-	-	6.302
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4345	11.896	-	-	-	-	6.228
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4519	12.372	1,067.55	3:33:28 PM	6.3150	6.3119	6.315
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4597	12.586	-	-	-	-	6.190
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4717	12.914	1.40	2:54:12 PM	6.4000	6.4143	6.211
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4745	12.991	18.80	3:05:19 PM	6.4000	6.5204	6.592
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4955	13.566	5.60	3:02:28 PM	6.3500	6.3500	6.229
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5018	13.739	-	-	-	-	6.226
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5130	14.045	52.10	3:58:35 PM	6.3250	6.3935	6.145
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5724	15.671	-	-	-	-	6.240
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6053	16.572	-	-	-	-	6.273
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6130	16.783	1.50	2:27:55 PM	6.3650	6.3650	6.450
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6418	17.572	-	-	-	-	6.332
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6649	18.204	7.75	2:57:28 PM	6.5240	6.4729	6.366
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6739	18.45	-	-	-	-	6.377
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6808	18.639	100.32	3:06:20 PM	6.5000	6.5058	6.530
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6929	18.971	-	-	-	-	6.399
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7265	19.89	5,305.00	3:56:20 PM	6.4400	6.4587	6.443
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7859	21.517	17.29	3:05:31 PM	6.5800	6.5800	6.597