

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 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	5	0.014	-	-	-	-	4.956
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	12	0.033	6.00	3:41:35 PM	5.2000	5.2000	5.209
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	19	0.052	6.00	0.498460648	5.2000	5.2000	5.472
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	26	0.071	1.02	11:00:38 AM	5.2000	5.2000	5.209
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	33	0.09	0.50	0.436724537	5.4900	5.4900	5.178
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	40	0.11	8.73	3:44:24 PM	5.2000	5.2373	5.361
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	47	0.129	17.43	0.639756944	5.2500	5.2524	5.296
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	49	0.134	-	-	-	-	6.606
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	53	0.145	69.00	0.654340278	5.3000	5.2713	5.240
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	61	0.167	0.40	0.427581019	5.1150	5.1150	5.691
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	68	0.186	18.00	2:51:29 PM	5.2000	5.2000	5.208
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	75	0.205	4.36	3:31:42 PM	5.2000	5.2000	5.265
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	82	0.225	9.72	0.640625	4.7500	5.2717	5.349
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	89	0.244	25.00	0.652743056	4.7500	4.7500	5.250
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	95	0.26	22.00	0.482210648	4.7500	4.7500	5.250
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	103	0.282	-	-	-	-	5.776
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	110	0.301	-	-	-	-	5.782
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	117	0.32	5.37	10:22:34 AM	5.4000	5.5416	5.993
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	124	0.339	129.21	0.657071759	5.7300	5.7650	5.791
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	131	0.359	34.03	3:17:56 PM	5.5500	5.6182	5.650
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	133	0.364	3.45	2:12:41 PM	5.8500	5.8500	6.094
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	138	0.378	4.37	0.626319444	5.6000	5.5531	5.876
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	145	0.397	8.06	0.49869213	5.8000	5.7336	5.853
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	152	0.416	52.34	0.632303241	5.7100	5.7104	5.771
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	159	0.435	1,040.22	3:18:11 PM	5.7000	5.8349	5.833
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	165	0.452	24.00	0.643368056	5.7000	5.7060	5.905
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	173	0.474	118.69	0.661319444	5.7500	5.7959	5.851
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	175	0.479	-	-	-	-	6.007
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	180	0.493	224.73	0.660729167	5.7300	5.7920	5.861
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	187	0.512	66.85	0.646030093	5.9250	5.8162	5.944
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	194	0.531	2.27	0.603611111	5.7500	5.8271	5.990
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	208	0.569	128.51	0.649479167	5.7750	5.8338	5.915
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	215	0.589	7.28	0.636018519	5.8000	5.8043	6.125
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	222	0.608	17.85	0.608842593	5.9500	5.9301	6.659
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	229	0.627	215.94	3:50:39 PM	5.9000	5.9119	5.913
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	236	0.646	-	-	-	-	5.975
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	243	0.665	0.30	0.651331019	5.8000	5.7667	5.997
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	250	0.684	147.36	3:28:26 PM	5.9700	5.9686	5.970
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	257	0.704	-	-	-	-	5.966
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	259	0.709	748.15	3:55:35 PM	5.9800	5.9760	5.994
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	264	0.723	10.00	0.595775463	5.8500	5.8500	6.029
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	271	0.742	1.23	11:24:39 AM	5.9000	5.9040	6.011

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RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	278	0.761	19.80	0.604108796	5.9500	5.9500	5.999
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	306	0.838	35.10	10:00:31 AM	5.9250	5.9250	6.695
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	310	0.849	476.83	3:40:58 PM	6.0000	5.9516	5.990
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	313	0.857	4.20	2:46:43 PM	5.9500	5.9500	6.058
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	320	0.876	2.70	0.496226852	5.9500	5.9536	6.025
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	327	0.895	-	-	-	-	6.025
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	334	0.914	81.14	0.632986111	5.9500	5.9497	5.990
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	341	0.934	427.22	3:36:26 PM	5.9500	5.9779	5.982
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	347	0.95	105.00	3:57:31 PM	6.0000	5.9846	5.995
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	348	0.953	282.39	0.657627315	5.9500	5.9484	5.957
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	400	1.095	900.07	3:57:15 PM	6.0000	5.9387	5.961
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	530	1.451	47.50	10:44:04 AM	5.9250	5.9250	6.103
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	531	1.454	430.74	3:48:24 PM	6.0250	5.9511	6.005
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	558	1.528	-	-	-	-	6.058
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	649	1.777	1.00	3:49:47 PM	5.9650	5.9650	6.115
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	689	1.886	1,001.00	3:43:47 PM	5.8000	5.7759	5.787
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	726	1.988	6.53	3:30:43 PM	6.0000	5.9923	5.806
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	743	2.034	97.00	2:12:53 PM	6.0000	5.9224	5.944
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	782	2.141	13.70	2:01:14 PM	5.9500	5.9500	6.273
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	828	2.267	18.70	0.657164352	5.9300	6.0118	5.995
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	957	2.62	-	-	-	-	6.136
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	992	2.716	-	-	-	-	6.051
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1048	2.869	12.00	3:23:20 PM	6.0250	6.0525	6.155
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1055	2.888	10.95	3:54:27 PM	6.0500	6.0266	6.007
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1102	3.017	-	-	-	-	5.872
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1243	3.403	-	-	-	-	6.213
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1285	3.518	-	-	-	-	6.130
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1319	3.611	-	-	-	-	6.043
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1367	3.743	306.20	3:15:30 PM	5.9750	5.9062	5.900
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1369	3.748	1.00	3:40:01 PM	6.0000	6.0000	6.027
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1445	3.956	-	-	-	-	6.068
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1461	4	701.00	0.493981481	5.9650	5.9108	5.913
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1505	4.12	3.00	0.649305556	6.0800	6.0533	6.200
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1543	4.225	-	-	-	-	6.191
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1621	4.438	19.08	3:34:39 PM	6.0800	6.1143	6.002
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1690	4.627	-	-	-	-	6.054
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1870	5.12	50.00	10:05:31 AM	6.0500	6.0500	6.140
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1914	5.24	-	-	-	-	5.976
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1977	5.413	-	-	-	-	6.069
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1992	5.454	6.63	0.65837963	6.0500	6.0500	6.101
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2075	5.681	-	-	-	-	6.067
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2227	6.097	1,284.42	11:17:45 AM	6.0400	6.0193	6.041

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2229	6.103	-	-	-	-	6.040
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2377	6.508	30.80	3:54:07 PM	6.1200	6.0875	6.079
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2418	6.62	-	-	-	-	6.048
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2458	6.73	-	-	-	-	6.056
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2509	6.869	-	-	-	-	6.059
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2535	6.94	2.40	2:19:01 PM	6.0800	6.0365	6.057
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2753	7.537	5.00	0.64193287	6.1000	6.1000	6.104
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2783	7.619	-	-	-	-	6.081
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2831	7.751	-	-	-	-	6.048
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2915	7.981	-	-	-	-	6.072
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2979	8.156	40.00	10:06:30 AM	6.1000	6.1000	6.139
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3104	8.498	-	-	-	-	6.434
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3302	9.04	2,875.00	3:49:33 PM	6.1000	6.0786	6.097
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3559	9.744	-	-	-	-	6.097
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3596	9.845	2,263.15	3:58:49 PM	6.0950	6.0812	6.084
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4098	11.22	-	-	-	-	6.125
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4160	11.389	-	-	-	-	6.186
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4342	11.888	-	-	-	-	6.124
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4516	12.364	611.88	0.49068287	6.1800	6.1520	6.150
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4594	12.578	-	-	-	-	6.111
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4714	12.906	-	-	-	-	6.144
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4742	12.983	-	-	-	-	6.526
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4952	13.558	-	-	-	-	6.192
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5015	13.73	-	-	-	-	6.198
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5127	14.037	-	-	-	-	6.132
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5721	15.663	-	-	-	-	6.264
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6050	16.564	-	-	-	-	6.273
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6127	16.775	3.10	0.607997685	6.3000	6.3000	6.439
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6415	17.563	-	-	-	-	6.287
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6646	18.196	-	-	-	-	6.298
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6736	18.442	5.55	2:30:17 PM	6.3250	6.3200	6.303
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6805	18.631	57.69	0.645798611	6.3500	6.3457	6.420
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6926	18.962	-	-	-	-	6.314
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7262	19.882	2,555.00	3:54:31 PM	6.2700	6.2803	6.276
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7856	21.509	-	-	-	-	6.546