

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	2	0.005	-	-	-	-	-
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBLO618I177	-	9/19/2018	3/20/2019	9	0.025	-	-	-	-	5.241
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	16	0.044	5.00	11:13:02 AM	4.9000	4.9000	5.500
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBLO618J185	-	10/3/2018	4/3/2019	23	0.063	-	-	-	-	5.241
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBLO618J194	-	10/10/2018	4/10/2019	30	0.082	0.10	2:10:14 PM	5.0000	5.0000	5.177
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	37	0.101	21.34	11:00:57 AM	5.0000	5.0274	5.384
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	44	0.12	8.86	3:12:42 PM	5.1000	5.2356	5.296
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	46	0.126	-	-	-	-	6.668
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBLO618J201	-	10/31/2018	4/30/2019	50	0.137	2.64	3:18:15 PM	5.1150	5.1150	5.271
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBLO618K218	-	11/7/2018	5/8/2019	58	0.159	13.07	3:07:54 PM	5.1150	5.2380	5.625
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	65	0.178	9.50	3:14:08 PM	5.2000	5.1473	5.200
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	72	0.197	85.93	3:39:01 PM	5.2250	5.3134	5.358
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	79	0.216	731.65	3:36:52 PM	5.7500	5.5953	5.500
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	86	0.235	16.20	3:42:34 PM	5.7500	4.9969	5.250
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	92	0.252	7.15	2:16:29 PM	4.7500	4.7500	5.250
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	100	0.274	5.00	11:57:37 AM	5.0000	5.0500	5.793
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	107	0.293	-	-	-	-	5.796
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	114	0.312	-	-	-	-	6.003
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	121	0.331	12.62	3:16:38 PM	5.6750	5.6343	5.792
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	128	0.35	24.74	3:14:32 PM	5.5000	5.5864	5.650
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	130	0.356	8.38	3:43:56 PM	5.9500	5.9509	6.104
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	135	0.37	30.00	3:33:15 PM	5.7500	5.7500	5.919
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	142	0.389	37.15	3:40:48 PM	5.6000	5.6576	5.853
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	149	0.408	23.05	3:10:06 PM	5.6000	5.7940	5.781
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	156	0.427	29.16	3:51:58 PM	5.8000	5.7977	5.833
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	162	0.444	11.00	10:53:35 AM	5.8750	5.8750	5.912
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	170	0.465	203.40	3:42:15 PM	5.7500	5.8182	5.841
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	172	0.471	-	-	-	-	6.010
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	177	0.485	126.96	3:32:00 PM	5.8000	5.7516	5.800
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	184	0.504	76.05	3:49:47 PM	5.7750	5.8125	5.943
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	191	0.523	30.11	11:18:43 AM	5.5500	5.6897	5.990
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	205	0.561	8.69	3:45:53 PM	5.9500	5.8707	5.915
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	212	0.58	6.20	11:23:19 AM	5.7500	5.8911	6.099
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	219	0.6	18.68	3:45:30 PM	5.9750	5.8994	6.741
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	226	0.619	118.80	3:39:35 PM	5.9500	5.9176	5.926
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	233	0.638	-	-	-	-	5.975
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	240	0.657	0.12	11:47:21 AM	5.7750	5.7750	5.959
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	247	0.676	5.18	11:59:45 AM	5.9000	5.9000	5.970
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	254	0.695	-	-	-	-	5.922
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	256	0.701	435.44	3:40:42 PM	5.9950	5.9656	5.984
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	261	0.715	-	-	-	-	5.981
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	268	0.734	-	-	-	-	6.010

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RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	275	0.753	106.01	11:58:18 AM	5.8750	5.8750	5.899
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	303	0.83	2.00	2:16:22 PM	5.8250	5.8250	6.067
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	307	0.841	104.30	3:36:59 PM	6.0000	5.9851	5.996
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	310	0.849	1.70	11:20:00 AM	5.9500	5.9500	6.079
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	317	0.868	0.30	2:56:16 PM	5.9350	5.9350	6.043
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	324	0.887	50.10	2:50:29 PM	5.9100	5.9100	5.949
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	331	0.906	207.70	3:56:28 PM	5.9500	5.9876	5.979
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	338	0.925	255.62	3:41:16 PM	5.9500	5.9879	5.990
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	344	0.942	70.00	11:27:05 AM	5.9250	5.9250	5.972
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	345	0.945	21.32	3:50:09 PM	5.9500	5.9365	5.957
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	397	1.087	132.84	3:57:01 PM	5.9850	5.9759	5.973
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	527	1.443	6.50	10:42:23 AM	6.0750	6.0750	6.101
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	528	1.446	39.63	3:35:39 PM	6.0200	6.0057	6.004
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	555	1.52	-	-	-	-	6.038
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	646	1.769	-	-	-	-	6.089
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	686	1.878	440.30	2:37:01 PM	6.0000	5.7377	5.757
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	723	1.979	10.00	-	-	-	5.777
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	740	2.026	343.50	3:43:40 PM	6.0200	5.9217	5.935
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	779	2.133	2.00	3:34:56 PM	6.0000	6.0000	6.241
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	825	2.259	362.30	3:00:04 PM	6.0150	5.9024	5.907
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	954	2.612	-	-	-	-	6.106
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	989	2.708	-	-	-	-	6.052
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1045	2.861	90.00	3:36:39 PM	6.0500	6.0500	6.059
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1052	2.88	1.50	2:20:10 PM	5.9900	5.9900	6.009
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1099	3.009	-	-	-	-	5.845
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1240	3.395	-	-	-	-	6.187
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1282	3.51	-	-	-	-	6.105
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1316	3.603	-	-	-	-	6.020
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1364	3.734	3.10	3:12:13 PM	6.0250	5.9984	5.918
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1366	3.74	-	-	-	-	6.005
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1442	3.948	-	-	-	-	6.048
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1458	3.992	175.00	9:32:25 AM	5.9500	5.9500	5.918
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1502	4.112	5.90	2:17:11 PM	6.1000	6.1000	6.184
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1540	4.216	-	-	-	-	6.173
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1618	4.43	9.16	3:11:20 PM	6.1250	6.1028	5.987
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1687	4.619	-	-	-	-	6.041
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1867	5.112	85.97	3:07:33 PM	6.0750	6.0503	6.050
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1911	5.232	-	-	-	-	5.972
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1974	5.405	-	-	-	-	6.066
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1989	5.446	3.40	2:20:11 PM	6.0250	6.0250	6.099
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2072	5.673	-	-	-	-	6.067
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2224	6.089	514.80	3:53:53 PM	6.0400	6.0163	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	2226	6.094	-	-	-	-	6.045
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2374	6.5	20.00	3:14:10 PM	6.1499	6.1499	6.083
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2415	6.612	-	-	-	-	6.059
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2455	6.721	-	-	-	-	6.067
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2506	6.861	2.45	3:18:57 PM	6.0632	6.0632	6.072
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2532	6.932	1,051.30	3:17:02 PM	6.1000	6.0767	6.107
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2750	7.529	4.09	2:51:31 PM	6.1450	6.1361	6.121
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2780	7.611	-	-	-	-	6.099
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2828	7.743	6.00	2:50:00 PM	6.0000	6.0000	6.067
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2912	7.973	-	-	-	-	6.092
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2976	8.148	-	-	-	-	6.145
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3101	8.49	1.40	2:06:57 PM	6.1250	6.1250	6.433
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3299	9.032	413.40	2:27:15 PM	6.1200	6.1129	6.116
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3556	9.736	-	-	-	-	6.119
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3593	9.837	356.50	2:43:17 PM	6.1325	6.1117	6.127
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4095	11.212	-	-	-	-	6.134
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4157	11.381	-	-	-	-	6.192
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4339	11.88	-	-	-	-	6.123
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4513	12.356	12.20	3:13:46 PM	6.2450	6.2450	6.149
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4591	12.569	-	-	-	-	6.099
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4711	12.898	-	-	-	-	6.125
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4739	12.975	1.50	11:08:33 AM	6.2400	6.2400	6.504
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4949	13.55	-	-	-	-	6.161
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5012	13.722	-	-	-	-	6.164
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5124	14.029	-	-	-	-	6.093
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5718	15.655	-	-	-	-	6.196
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6047	16.556	-	-	-	-	6.206
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6124	16.767	8.87	-	-	-	6.374
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6412	17.555	-	-	-	-	6.239
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6643	18.188	0.50	3:22:12 PM	6.3000	6.3000	6.265
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6733	18.434	1.00	11:08:14 AM	6.2600	6.2600	6.277
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6802	18.623	4.50	3:36:45 PM	6.4000	6.4111	6.419
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6923	18.954	-	-	-	-	6.301
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7259	19.874	456.80	2:41:52 PM	6.2955	6.2942	6.294
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7853	21.5	-	-	-	-	6.599