

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 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	5	0.014	10.000000	11:11:15 AM	5.0000	5.0000	5.785
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	12	0.033	-	-	-	-	5.532
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	19	0.052	-	-	-	-	5.389
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	26	0.071	-	-	-	-	5.467
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	33	0.09	-	-	-	-	5.374
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	35	0.096	-	-	-	-	5.447
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	39	0.107	-	-	-	-	5.529
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	47	0.129	6.330000	11:12:35 AM	5.4000	5.4606	5.800
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	54	0.148	17.257000	11:10:38 AM	6.0000	5.7783	5.904
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	61	0.167	21.359000	3:14:26 PM	5.7500	5.6719	5.807
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	68	0.186	9.045000	2:44:13 PM	5.6500	5.6986	5.774
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	75	0.205	26.620000	2:39:07 PM	5.7000	5.7057	5.729
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	81	0.222	107.659000	3:27:27 PM	5.6750	5.7196	5.737
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	89	0.244	20.419000	3:03:12 PM	5.7150	5.7159	5.771
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	96	0.263	19.300000	2:28:32 PM	5.7250	5.7250	6.004
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	103	0.282	5.520000	2:36:22 PM	5.8000	5.7496	6.189
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	110	0.301	1.006000	2:48:27 PM	5.7250	5.7250	5.828
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	117	0.32	8.500000	10:58:58 AM	5.5500	5.7603	5.930
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	119	0.326	-	-	-	-	6.119
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	124	0.339	5.550000	2:27:18 PM	5.7350	5.7350	5.964
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	131	0.359	33.929000	3:33:51 PM	5.9000	5.7545	5.853
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	138	0.378	5.590000	11:59:16 AM	5.8300	5.8300	5.719
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	145	0.397	-	-	-	-	5.862
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	151	0.413	29.000000	10:39:37 AM	5.9000	5.9000	5.981
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	159	0.435	-	-	-	-	5.804
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	161	0.441	-	-	-	-	6.128
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	166	0.454	5.000000	11:19:31 AM	5.9000	5.9000	5.829
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	173	0.474	183.548000	3:43:06 PM	5.9000	5.9065	5.942
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	180	0.493	312.807000	3:50:58 PM	5.7500	5.9203	5.951
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	194	0.531	7.200000	3:33:47 PM	5.9500	5.9500	5.915
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	201	0.55	-	-	-	-	6.050
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	208	0.569	2.820000	10:59:26 AM	5.9500	5.9500	6.680
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	215	0.589	2.050000	9:10:07 AM	5.9250	5.9250	5.925
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	222	0.608	-	-	-	-	5.975
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	229	0.627	10.000000	3:03:47 PM	6.0750	6.0750	5.992
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	236	0.646	-	-	-	-	5.970
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	243	0.665	-	-	-	-	6.150
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	245	0.671	2,740.150000	2:43:50 PM	6.1000	6.1283	6.131
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	250	0.684	-	-	-	-	6.016
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	257	0.704	-	-	-	-	6.138
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	264	0.723	0.410000	2:14:18 PM	5.9500	5.9500	6.000
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	292	0.799	1.750000	3:15:09 PM	5.9500	5.9500	6.005

RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	296	0.81	100.000000	10:44:37 AM	6.1250	6.1250	6.143
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	299	0.819	9.650000	2:54:23 PM	5.9850	5.9850	6.044
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	306	0.838	1.000000	11:09:46 AM	5.9750	5.9750	6.046
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	313	0.857	-	-	-	-	5.948
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	320	0.876	-	-	-	-	5.980
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	327	0.895	2.350000	3:49:09 PM	5.9800	5.9902	6.112
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	333	0.912	3.600000	2:32:10 PM	6.0000	6.0000	5.994
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	334	0.914	-	-	-	-	6.060
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	355	0.972	4.330000	2:06:47 PM	6.0000	6.0000	6.038
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	362	0.991	115.024000	3:45:19 PM	6.0155	6.0191	6.036
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	386	1.057	4,736.981000	3:55:29 PM	6.0690	6.0520	6.058
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	516	1.413	-	-	-	-	6.072
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	517	1.415	100.000000	3:47:32 PM	6.0800	6.0800	6.143
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	544	1.489	5.000000	11:52:38 AM	6.0500	6.0740	6.155
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	635	1.739	-	-	-	-	6.199
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	675	1.848	-	-	-	-	6.008
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	712	1.949	13.500000	11:54:57 AM	5.9900	6.0093	5.994
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	729	1.996	3.000000	3:38:45 PM	6.0650	6.0650	6.110
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	768	2.103	-	-	-	-	6.338
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	814	2.229	93.210000	3:40:57 PM	5.9250	5.9366	6.066
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	943	2.582	52.000000	2:30:35 PM	6.0000	6.0000	6.000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	978	2.678	50.170000	2:27:35 PM	6.1000	6.0003	6.009
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1034	2.831	2.000000	3:01:04 PM	6.1000	6.1000	6.046
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1041	2.85	200.000000	3:39:45 PM	6.1000	6.0975	6.100
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1088	2.979	-	-	-	-	5.916
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1229	3.365	-	-	-	-	6.234
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1271	3.48	-	-	-	-	6.149
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1305	3.573	-	-	-	-	6.062
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1353	3.704	22.500000	3:31:06 PM	5.9500	5.9453	5.927
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1355	3.71	-	-	-	-	6.041
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1431	3.918	-	-	-	-	6.075
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1447	3.962	163.227400	3:45:44 PM	5.9000	5.9635	5.896
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1491	4.082	18.580000	11:41:38 AM	6.0000	6.0000	6.052
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1529	4.186	-	-	-	-	6.185
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1607	4.4	12.250000	11:05:53 AM	6.0600	6.1080	6.108
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1676	4.589	-	-	-	-	6.039
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.25	3/12/2019	3/12/2024	1817	4.975	8,049.400000	3:54:10 PM	6.0000	6.0206	5.996
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1856	5.081	-	-	-	-	6.017
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1900	5.202	-	-	-	-	5.945
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1963	5.374	-	-	-	-	6.031
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1978	5.415	-	-	-	-	6.061
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2061	5.643	-	-	-	-	6.022
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2213	6.059	1,115.022800	2:58:12 PM	5.9600	5.9695	5.955

RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2215	6.064	-	-	-	-	5.984
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2363	6.47	1.011385	11:36:58 AM	6.0500	6.0500	6.011
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2404	6.582	-	-	-	-	5.982
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2444	6.691	-	-	-	-	5.987
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2495	6.831	-	-	-	-	5.987
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.25	2/14/2019	2/14/2026	2521	6.902	10.000000	11:34:27 AM	6.0100	6.0100	5.924
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2739	7.499	34.860000	11:46:38 AM	6.1000	6.1000	6.019
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2769	7.581	0.700000	2:26:53 PM	6.1000	6.1214	5.995
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2817	7.713	-	-	-	-	5.960
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2901	7.943	-	-	-	-	6.175
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	2965	8.118	-	-	-	-	6.113
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3090	8.46	-	-	-	-	6.309
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3288	9.002	1,548.000000	3:56:40 PM	5.9400	5.9458	5.945
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3545	9.706	-	-	-	-	5.967
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3582	9.807	862.400000	3:37:19 PM	5.9415	5.9549	5.952
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4084	11.181	-	-	-	-	5.955
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4146	11.351	-	-	-	-	6.010
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4328	11.849	-	-	-	-	5.937
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4502	12.326	396.548000	2:18:09 PM	5.9600	5.9507	5.946
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4580	12.539	-	-	-	-	5.910
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4700	12.868	-	-	-	-	5.936
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4728	12.945	-	-	-	-	6.307
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	4938	13.52	-	-	-	-	5.974
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5001	13.692	-	-	-	-	5.977
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5113	13.999	29.695000	3:15:20 PM	6.1500	6.3958	6.227
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5707	15.625	-	-	-	-	6.021
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6036	16.526	-	-	-	-	6.022
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6113	16.736	-	-	-	-	6.183
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6401	17.525	-	-	-	-	6.029
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6632	18.157	0.500000	2:21:44 PM	6.1500	6.1500	6.035
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6722	18.404	-	-	-	-	6.039
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6791	18.593	35.910000	3:38:18 PM	6.1500	6.1717	6.204
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6912	18.924	-	-	-	-	6.047
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.75	1/24/2019	1/24/2039	7248	19.844	641.500000	3:34:40 PM	5.9575	5.9716	6.001
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7842	21.47	-	-	-	-	6.301