

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 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	5	0.014	-	-	-	-	5.588
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	12	0.033	-	-	-	-	5.368
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	19	0.052	0.900000	2:29:42 PM	5.5000	5.5000	5.464
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	26	0.071	-	-	-	-	5.456
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	28	0.077	-	-	-	-	5.574
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	32	0.088	-	-	-	-	5.594
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	40	0.11	15.760000	3:12:37 PM	5.2500	5.4086	5.817
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	47	0.129	65.232000	2:45:43 PM	5.6250	5.6296	5.625
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	54	0.148	3.506000	2:28:46 PM	5.6750	5.6607	5.701
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	61	0.167	99.467606	11:28:46 AM	5.6800	5.8121	5.766
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	68	0.186	1.250000	3:43:58 PM	5.6750	5.6700	5.870
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	74	0.203	9.070000	3:30:55 PM	5.7500	5.7500	5.775
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	82	0.225	10.000000	10:18:35 AM	5.6500	5.6500	5.873
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	89	0.244	158.260000	3:56:03 PM	5.7550	5.7536	5.860
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	96	0.263	100.000000	10:31:23 AM	5.9250	5.9250	5.925
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	103	0.282	236.366000	3:37:15 PM	5.8500	5.8612	5.872
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	110	0.301	48.735000	2:27:25 PM	5.7500	5.7500	5.835
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	112	0.307	1.000000	2:01:13 PM	6.0000	6.0000	6.121
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	117	0.32	1.700000	2:16:30 PM	5.7000	5.7000	5.839
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	124	0.339	10.696000	2:44:24 PM	5.8750	5.8646	5.864
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	131	0.359	3.320000	3:43:41 PM	5.8750	5.8980	5.719
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	138	0.378	6.210000	2:46:10 PM	5.7500	5.7791	5.869
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	144	0.394	0.110000	11:14:28 AM	5.8500	5.8500	5.900
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	152	0.416	-	-	-	-	5.890
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	154	0.422	4.382000	3:42:41 PM	6.0000	6.0000	5.971
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	159	0.435	2.000000	3:01:15 PM	5.9000	5.9000	5.833
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	166	0.454	1.000000	3:26:33 PM	5.9500	5.9500	5.948
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	173	0.474	73.200000	2:34:33 PM	5.9300	5.9561	5.961
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	180	0.493	890.408000	3:54:21 PM	5.8850	5.8883	5.889
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	187	0.512	10.670000	2:46:09 PM	5.9000	5.9029	5.909
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	194	0.531	-	-	-	-	6.050
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	201	0.55	7.140000	2:16:31 PM	5.9250	5.9250	6.477
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	208	0.569	-	-	-	-	5.970
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	215	0.589	-	-	-	-	5.975
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	222	0.608	-	-	-	-	6.012

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RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	229	0.627	-	-	-	-	5.971
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	236	0.646	4.000000	10:22:18 AM	5.9750	5.9750	6.050
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	238	0.652	1,214.852000	3:47:35 PM	6.0000	5.9855	6.001
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	243	0.665	-	-	-	-	6.022
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	250	0.684	2.000000	2:42:13 PM	5.9000	5.9000	6.075
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	257	0.704	-	-	-	-	6.094
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	285	0.78	5.760000	2:19:53 PM	5.9500	5.9567	6.027
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	289	0.791	0.500000	10:28:20 AM	5.8800	5.8800	6.048
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	292	0.799	2.070000	3:58:09 PM	5.9850	5.9850	6.021
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	299	0.819	4.880000	2:57:53 PM	5.9950	5.9950	6.023
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	306	0.838	10.410000	2:56:33 PM	6.0500	6.0500	5.951
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	313	0.857	43.786000	2:19:22 PM	5.9900	5.9892	6.043
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	320	0.876	17.111000	2:24:12 PM	5.7500	6.0355	6.114
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	326	0.893	-	-	-	-	5.815
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	327	0.895	-	-	-	-	6.112
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	348	0.953	17.630000	10:41:10 AM	5.9500	5.9273	6.079
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	355	0.972	28.873000	3:16:20 PM	5.9500	5.9265	6.092
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	362	0.991	10.435000	3:05:49 PM	5.9000	5.9430	6.024
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	379	1.038	4,952.160000	3:54:19 PM	5.8000	5.7278	5.783
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	509	1.394	1.500000	3:33:19 PM	5.7500	5.8667	5.880
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	510	1.396	17.028400	11:04:12 AM	5.9000	5.6859	5.968
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	537	1.47	-	-	-	-	5.949
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	628	1.719	3.203000	11:15:11 AM	5.9000	5.9000	5.910
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	668	1.829	120.000000	11:51:25 AM	5.7200	5.6929	5.687
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	705	1.93	1.750000	3:33:15 PM	5.7500	5.7500	5.983
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	722	1.977	278.833000	3:33:58 PM	5.7500	5.7685	5.765
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	761	2.084	-	-	-	-	6.103
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	807	2.209	221.600000	3:56:38 PM	5.6000	5.6032	5.600
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	936	2.563	0.500000	10:02:44 AM	5.7250	5.7250	6.002
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	971	2.658	-	-	-	-	6.011
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1027	2.812	1.171686	3:52:27 PM	5.8500	5.8802	6.048
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1034	2.831	528.390000	11:47:53 AM	5.6250	5.6508	5.768
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1081	2.96	-	-	-	-	5.645
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1222	3.346	-	-	-	-	5.940
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1264	3.461	-	-	-	-	5.851

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RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1298	3.554	-	-	-	-	5.760
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1346	3.685	686.270000	3:58:45 PM	5.5450	5.5134	5.515
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1348	3.691	0.500000	9:08:04 AM	5.8500	5.8500	5.697
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1424	3.899	-	-	-	-	5.756
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1440	3.943	534.300000	3:44:13 PM	5.5300	5.5402	5.542
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1484	4.063	112.400000	3:50:13 PM	5.6250	5.5705	5.576
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1522	4.167	-	-	-	-	5.852
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1600	4.381	27.600000	3:51:47 PM	5.7500	5.7180	6.035
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1669	4.569	-	-	-	-	5.692
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1810	4.956	7,721.600000	3:58:40 PM	5.5300	5.5227	5.534
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1849	5.062	-	-	-	-	5.601
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1893	5.183	-	-	-	-	5.578
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1956	5.355	-	-	-	-	5.660
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1971	5.396	12.224382	3:51:49 PM	5.6500	5.6924	6.053
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2054	5.624	-	-	-	-	5.645
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2206	6.04	3,352.500000	3:44:10 PM	5.5950	5.5376	5.559
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2208	6.045	-	-	-	-	5.600
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2356	6.45	214.200000	3:56:46 PM	5.6250	5.6266	5.628
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2397	6.563	8.300000	3:43:21 PM	5.6750	5.6750	5.599
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2437	6.672	-	-	-	-	5.604
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2488	6.812	-	-	-	-	5.604
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2514	6.883	1,625.000000	3:43:07 PM	5.6200	5.5256	5.525
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2732	7.48	16.400000	3:50:39 PM	5.6500	5.6572	5.641
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2762	7.562	11.720132	11:07:15 AM	5.8000	5.8000	5.619
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2810	7.693	120.700000	3:43:02 PM	5.6750	5.5961	5.575
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2894	7.923	12.100000	11:08:16 AM	5.8000	5.8000	5.800
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2958	8.099	2.650000	3:20:45 PM	5.7000	5.7000	5.745
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3083	8.441	-	-	-	-	5.937
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3281	8.983	1,462.420000	3:49:59 PM	5.6100	5.5861	5.594
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3538	9.687	-	-	-	-	5.607
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3575	9.788	738.200000	3:44:32 PM	5.5750	5.5720	5.579
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4077	11.162	28.920000	3:49:55 PM	5.7650	5.7818	5.596
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4139	11.332	-	-	-	-	5.650
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4321	11.83	-	-	-	-	5.577
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4495	12.307	501.900000	3:21:02 PM	5.1300	5.5730	5.579

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4573	12.52	-	-	-	-	5.551
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4693	12.849	18.000000	3:49:46 PM	5.7750	5.7861	5.577
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4721	12.925	7.252000	3:28:29 PM	6.0000	5.8928	5.943
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4931	13.5	-	-	-	-	5.616
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4994	13.673	76.500000	3:49:38 PM	5.8250	5.7324	5.620
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5106	13.979	-	-	-	-	6.229
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5700	15.606	-	-	-	-	5.678
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6029	16.507	-	-	-	-	5.696
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6106	16.717	190.000000	3:39:45 PM	5.7800	5.7800	5.780
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6394	17.506	-	-	-	-	5.722
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6625	18.138	-	-	-	-	5.738
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6715	18.385	4.457000	11:09:31 AM	5.8000	5.8000	5.744
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6784	18.574	81.700000	3:49:52 PM	5.7000	5.7210	5.774
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6905	18.905	1.000000	11:17:33 AM	5.7000	5.7000	5.850
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7241	19.825	1,927.620000	3:49:33 PM	5.6000	5.5833	5.593
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7835	21.451	26.300000	3:49:36 PM	5.7250	5.7725	6.075