

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 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	2	0.01	-	-	-	-	-
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	9	0.03	-	-	-	-	5.651
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	11	0.03	-	-	-	-	6.029
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	15	0.04	-	-	-	-	5.593
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	23	0.06	-	-	-	-	5.777
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	30	0.08	-	-	-	-	5.625
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	37	0.10	154.837000	3:16:47 PM	5.4600	5.4414	5.524
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	44	0.12	-	-	-	-	5.594
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	51	0.14	183.827000	3:56:02 PM	5.5750	5.5750	5.581
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	57	0.16	6.631000	3:53:15 PM	5.6000	5.6017	5.593
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	65	0.18	-	-	-	-	5.636
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	72	0.20	806.848000	3:49:27 PM	5.6000	5.6188	5.624
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	79	0.22	62.707000	3:49:46 PM	5.6100	5.6215	5.689
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	86	0.24	152.454000	3:43:57 PM	5.6150	5.6224	5.619
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	93	0.26	26.631000	3:23:32 PM	5.6250	5.6269	5.697
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	95	0.26	8.000000	11:54:02 AM	6.0000	6.0000	6.141
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	100	0.27	-	-	-	-	5.750
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	107	0.29	1.815000	11:53:53 AM	5.7000	5.6866	5.783
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	114	0.31	12.310000	3:06:20 PM	5.7000	5.7000	5.711
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	121	0.33	3.802000	2:23:02 PM	5.7550	5.7547	5.799
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	127	0.35	1.020000	2:16:29 PM	5.7550	5.7550	5.900
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	135	0.37	-	-	-	-	5.841
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	137	0.38	-	-	-	-	6.140
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	142	0.39	8.154000	10:21:38 AM	5.8000	5.8014	5.862
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	149	0.41	0.480000	2:16:07 PM	5.8750	5.8829	6.001
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	156	0.43	65.200000	2:58:46 PM	5.8750	5.8778	5.995
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	163	0.45	3.600000	3:16:31 PM	5.9150	5.9150	5.885
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	170	0.47	23.170000	3:10:26 PM	5.9150	5.9157	5.928
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	177	0.49	127.837000	3:52:58 PM	5.8750	5.9413	5.937
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	184	0.50	51.056000	3:24:43 PM	5.9500	5.9974	6.012
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	191	0.52	110.200000	3:56:54 PM	6.0000	6.0112	5.998
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	198	0.54	105.700000	3:57:11 PM	6.0000	5.9973	5.974
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	205	0.56	8.280000	11:17:59 AM	5.9250	6.0307	5.948
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	212	0.58	20.300000	2:24:21 PM	6.0250	6.0250	5.979
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	219	0.60	141.595000	10:51:17 AM	6.1000	5.9606	5.982
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	221	0.61	1348.000000	3:23:37 PM	6.1350	6.1485	6.152
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	226	0.62	1.000000	2:24:30 PM	6.0500	6.0500	6.050
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	233	0.64	-	-	-	-	6.057
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	240	0.66	2.000000	3:50:51 PM	5.9250	5.9250	6.062
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	268	0.73	-	-	-	-	6.010
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	272	0.75	-	-	-	-	6.088
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	275	0.75	1.000000	10:08:19 AM	5.9750	5.9750	6.111

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RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	282	0.77	6.251000	2:37:43 PM	6.0200	6.0200	6.083
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	289	0.79	-	-	-	-	6.000
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	296	0.81	-	-	-	-	6.100
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	303	0.83	300.000000	11:49:58 AM	6.0750	6.0750	6.087
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	309	0.85	5.000000	3:43:09 PM	6.0500	6.0500	5.952
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	310	0.85	-	-	-	-	6.082
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	331	0.91	-	-	-	-	6.099
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	338	0.93	0.785000	10:51:07 AM	6.1250	6.1250	6.080
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	345	0.95	-	-	-	-	6.108
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	352	0.96	2.970000	2:13:55 PM	5.9500	5.9500	6.080
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	359	0.98	233.779000	3:32:51 PM	6.0250	6.0333	6.036
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	362	0.99	30.613000	2:52:29 PM	6.0000	6.0279	5.982
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	492	1.35	-	-	-	-	6.004
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	493	1.35	61.600000	3:01:23 PM	5.9500	5.9500	5.955
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	520	1.42	-	-	-	-	6.070
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	611	1.67	-	-	-	-	5.912
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	651	1.78	-	-	-	-	6.027
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	688	1.88	1.000000	9:37:46 AM	6.0000	6.0000	6.012
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	705	1.93	6.000000	3:39:27 PM	6.0400	6.0275	5.954
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	744	2.04	0.500000	3:11:00 PM	5.9200	5.9200	6.034
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	790	2.16	5.055000	3:12:29 PM	5.8000	5.8538	5.927
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	919	2.52	-	-	-	-	6.086
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	954	2.61	-	-	-	-	6.098
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1010	2.77	-	-	-	-	6.083
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1017	2.78	-	-	-	-	5.840
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1064	2.91	-	-	-	-	5.784
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1205	3.30	-	-	-	-	6.084
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1247	3.41	-	-	-	-	6.002
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1281	3.51	-	-	-	-	5.917
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1329	3.64	17.435000	3:18:52 PM	5.9250	5.9171	5.851
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1331	3.64	-	-	-	-	5.984
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1407	3.85	-	-	-	-	5.928
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1423	3.90	9.000000	10:52:13 AM	5.9000	5.9000	5.791
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1467	4.02	-	-	-	-	5.772
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1505	4.12	-	-	-	-	6.033
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1583	4.33	4.120000	2:43:15 PM	6.0500	6.0500	6.210
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1652	4.52	-	-	-	-	5.898
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1793	4.91	2905.544165	3:14:37 PM	5.9150	5.9060	5.914
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1832	5.02	-	-	-	-	5.677
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1876	5.14	-	-	-	-	5.818
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1939	5.31	-	-	-	-	5.905
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1954	5.35	2.504000	9:57:42 AM	6.0000	6.0000	6.155

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2037	5.58	-	-	-	-	5.903
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2189	5.99	209.000000	10:52:31 AM	5.9750	5.9511	5.951
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2191	6.00	-	-	-	-	5.878
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2339	6.40	100.000000	10:51:15 AM	6.0000	6.0125	5.997
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2380	6.52	-	-	-	-	5.892
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2420	6.63	-	-	-	-	5.900
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2471	6.77	-	-	-	-	5.905
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2497	6.84	656.180000	11:39:56 AM	5.9750	5.9613	5.961
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2715	7.43	5.000000	10:34:08 AM	5.9400	5.9400	5.954
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2745	7.52	1.000000	10:50:26 AM	5.9800	5.9800	5.934
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2793	7.65	0.500000	3:11:14 PM	5.9700	5.9700	5.642
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2877	7.88	-	-	-	-	6.116
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2941	8.05	-	-	-	-	6.006
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3066	8.39	-	-	-	-	6.259
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3264	8.94	19.100000	3:06:22 PM	6.0750	6.0632	5.949
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3521	9.64	-	-	-	-	5.967
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3558	9.74	15.382000	10:51:23 AM	6.0500	6.0500	5.962
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4060	11.12	-	-	-	-	5.997
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4122	11.29	-	-	-	-	6.088
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4304	11.78	-	-	-	-	5.993
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4478	12.26	566.088340	3:12:41 PM	6.0400	6.0428	6.042
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4556	12.47	-	-	-	-	5.970
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4676	12.80	-	-	-	-	5.993
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4704	12.88	0.500000	3:11:28 PM	6.0800	6.0800	6.347
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4914	13.45	-	-	-	-	6.014
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4977	13.63	-	-	-	-	6.012
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5089	13.93	21.440000	3:57:12 PM	6.2500	6.1944	6.010
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5683	15.56	-	-	-	-	5.983
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6012	16.46	-	-	-	-	5.966
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6089	16.67	48.070000	3:52:13 PM	6.3000	6.1461	6.102
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6377	17.46	-	-	-	-	5.974
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6608	18.09	2.000000	3:47:42 PM	6.1250	6.1250	5.988
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6698	18.34	-	-	-	-	5.995
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6767	18.53	10.500000	3:32:23 PM	6.1000	6.1000	6.013
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6888	18.86	0.500000	3:13:12 PM	6.0800	6.0800	5.951
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7224	19.78	150.000000	11:29:21 AM	6.0500	6.0650	6.061
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7818	21.41	-	-	-	-	6.179