

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 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	2	0.01	-	-	-	-	-
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	4	0.01	-	-	-	-	6.141
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	8	0.02	-	-	-	-	5.604
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	16	0.04	11.020000	2:53:51 PM	5.8500	5.5778	5.604
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	23	0.06	0.720000	3:28:48 PM	5.5500	5.5500	5.783
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	30	0.08	4.380000	3:45:09 PM	5.4500	5.5880	5.474
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	37	0.10	24.500000	3:32:29 PM	5.6000	5.5959	5.595
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	44	0.12	34.117070	2:23:41 PM	5.5800	5.5672	5.586
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	50	0.14	-	-	-	-	5.603
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	58	0.16	-	-	-	-	5.632
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	65	0.18	11.260000	2:36:19 PM	5.5000	5.5452	5.628
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	72	0.20	62.021000	3:13:34 PM	5.6500	5.6632	5.663
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	79	0.22	23.097000	2:46:07 PM	5.6500	5.6610	5.626
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	86	0.24	187.849000	3:51:55 PM	5.6500	5.6660	5.668
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	88	0.24	10.150000	11:50:47 AM	6.0000	6.0000	6.251
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	93	0.26	80.220000	2:46:45 PM	5.6000	5.6518	5.684
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	100	0.27	3.522000	2:50:16 PM	5.6800	5.6800	5.741
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	107	0.29	7.794000	2:02:57 PM	5.7000	5.7131	5.710
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	114	0.31	1.000000	2:21:31 PM	5.7000	5.7000	5.765
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	120	0.33	8.850000	3:33:21 PM	5.7500	5.7323	5.786
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	128	0.35	7.198000	2:50:46 PM	5.7500	5.7644	5.807
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	130	0.36	-	-	-	-	6.198
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	135	0.37	-	-	-	-	5.830
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	142	0.39	6.680000	3:47:44 PM	5.9000	5.8919	5.969
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	149	0.41	5.380000	2:09:27 PM	5.9000	5.9180	5.920
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	156	0.43	11.973000	3:14:35 PM	5.9000	5.9000	5.932
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	163	0.45	8.110000	2:45:53 PM	5.9150	5.9282	5.965
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	170	0.47	60.768000	3:31:50 PM	5.9350	5.9544	5.941
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	177	0.49	279.914000	3:55:08 PM	5.9350	5.9545	5.979
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	184	0.50	6.605000	2:37:58 PM	5.9250	5.9481	6.003
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	191	0.52	2.036000	3:06:45 PM	5.9750	5.9750	6.001
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	198	0.54	-	-	-	-	5.961
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	205	0.56	276.110000	11:33:19 AM	5.9750	5.9783	5.978
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	212	0.58	-	-	-	-	5.982
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	214	0.59	14.391000	2:33:41 PM	6.0800	6.1229	6.168
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	219	0.60	-	-	-	-	6.021
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	226	0.62	0.525000	3:27:20 PM	6.1250	6.1250	6.036
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	233	0.64	10.000000	11:42:46 AM	5.9500	5.9500	6.074
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	261	0.72	-	-	-	-	6.023
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	265	0.73	3.310000	10:28:32 AM	6.1500	6.1500	6.149
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	268	0.73	-	-	-	-	6.138
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	275	0.75	5.053000	3:30:03 PM	5.9600	5.9723	6.113

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RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	282	0.77	-	-	-	-	6.000
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	289	0.79	7.000000	3:40:44 PM	6.0250	6.0250	6.147
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	296	0.81	-	-	-	-	6.113
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	302	0.83	1.000000	10:18:36 AM	6.1000	6.1000	5.991
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	303	0.83	-	-	-	-	6.092
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	324	0.89	-	-	-	-	6.102
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	331	0.91	-	-	-	-	6.082
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	338	0.93	-	-	-	-	6.110
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	345	0.95	7.970000	2:29:37 PM	5.9850	5.9850	6.022
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	352	0.96	539.534000	3:55:54 PM	6.0500	6.0522	6.052
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	355	0.97	389.792000	3:36:32 PM	6.0000	6.0112	6.027
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	485	1.33	-	-	-	-	6.040
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	486	1.33	59.090600	2:37:09 PM	6.0500	5.9684	5.986
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	513	1.41	-	-	-	-	6.105
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	604	1.65	-	-	-	-	5.912
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	644	1.76	2.300000	2:23:42 PM	6.0000	6.0033	6.062
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	681	1.86	21.500000	10:05:07 AM	5.9500	5.9500	5.997
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	698	1.91	1.000000	10:18:51 AM	6.0250	6.0250	6.015
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	737	2.02	-	-	-	-	6.031
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	783	2.14	47.650000	3:09:29 PM	6.0000	6.0620	5.950
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	912	2.50	11.690000	3:35:38 PM	6.0250	6.0153	6.124
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	947	2.59	-	-	-	-	6.136
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1003	2.75	-	-	-	-	6.000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1010	2.77	-	-	-	-	5.839
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1057	2.89	-	-	-	-	5.829
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1198	3.28	-	-	-	-	6.129
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1240	3.40	-	-	-	-	6.050
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1274	3.49	-	-	-	-	5.968
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1322	3.62	55.000000	3:17:34 PM	5.8800	5.9518	5.890
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1324	3.63	-	-	-	-	6.036
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1400	3.83	220.000000	2:47:25 PM	6.0850	6.0850	6.085
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1416	3.88	8.000000	3:43:33 PM	5.9350	5.9100	5.812
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1460	4.00	26.010000	3:22:28 PM	5.9800	5.9808	5.911
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1498	4.10	-	-	-	-	6.090
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1576	4.32	3.500000	10:17:35 AM	5.9400	5.9400	6.268
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1645	4.50	-	-	-	-	5.963
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1786	4.89	3244.515000	3:34:33 PM	5.9650	5.9447	5.969
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1825	5.00	-	-	-	-	5.752
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1869	5.12	-	-	-	-	5.892
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1932	5.29	-	-	-	-	5.980
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1947	5.33	-	-	-	-	5.941
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2030	5.56	-	-	-	-	5.981

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2182	5.97	12.410000	-	-	-	6.044
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2184	5.98	-	-	-	-	5.962
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2332	6.39	-	-	-	-	6.000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2373	6.50	-	-	-	-	5.981
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2413	6.61	-	-	-	-	5.990
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2464	6.75	-	-	-	-	5.996
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2490	6.82	154.000000	3:49:32 PM	6.0500	6.0432	6.040
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2708	7.41	-	-	-	-	6.051
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2738	7.50	-	-	-	-	6.032
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2786	7.63	-	-	-	-	5.745
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2870	7.86	0.500000	10:24:10 AM	6.2500	6.2500	6.215
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2934	8.03	-	-	-	-	6.151
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3059	8.38	-	-	-	-	6.045
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3257	8.92	60.000000	3:51:23 PM	6.1000	6.1000	6.075
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3514	9.62	-	-	-	-	6.072
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3551	9.72	1805.000000	3:54:00 PM	6.1200	6.0866	6.101
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4053	11.10	-	-	-	-	6.082
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4115	11.27	-	-	-	-	6.169
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4297	11.77	-	-	-	-	6.065
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4471	12.24	32.400000	3:31:31 PM	6.2000	6.1944	6.076
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4549	12.45	-	-	-	-	6.073
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4669	12.78	0.200000	2:28:35 PM	6.2750	6.2750	6.046
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4697	12.86	7.401000	3:31:26 PM	6.2000	6.2000	6.068
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4907	13.44	-	-	-	-	6.057
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4970	13.61	-	-	-	-	6.054
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5082	13.91	-	-	-	-	6.048
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5676	15.54	-	-	-	-	6.012
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6005	16.44	-	-	-	-	5.992
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6082	16.65	53.070000	3:45:17 PM	6.1000	6.1007	6.125
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6370	17.44	-	-	-	-	5.993
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6601	18.07	-	-	-	-	6.000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6691	18.32	4.000000	10:20:32 AM	6.3000	6.3000	6.004
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6760	18.51	10.600000	3:41:36 PM	6.1500	6.2358	6.020
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6881	18.84	-	-	-	-	5.955
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7217	19.76	10.300000	11:25:07 AM	6.1500	6.1500	6.036
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7811	21.39	-	-	-	-	6.168