

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 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	6	0.02	-	-	-	-	5.465
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	13	0.04	-	-	-	-	5.384
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	20	0.06	-	-	-	-	5.465
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	27	0.07	14.617000	2:40:50 PM	5.5000	5.4192	5.388
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	33	0.09	5.138000	10:46:55 AM	5.4750	5.4750	5.545
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	41	0.11	-	-	-	-	5.633
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	48	0.13	-	-	-	-	5.571
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	55	0.15	2.600000	11:50:47 AM	5.4000	5.4000	5.598
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	62	0.17	3.400000	11:55:32 AM	5.5500	5.5500	5.475
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	69	0.19	0.302000	2:47:42 PM	5.4000	5.4000	5.471
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	71	0.19	-	-	-	-	5.879
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	76	0.21	19.262000	2:13:30 PM	5.4750	5.4741	5.484
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	83	0.23	138.813000	2:09:56 PM	5.5000	5.4616	5.511
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	90	0.25	1,986.868000	3:56:35 PM	5.5000	5.4982	5.492
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	97	0.27	216.000000	3:41:48 PM	5.4750	5.4731	5.565
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	103	0.28	-	-	-	-	5.748
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	111	0.30	0.500000	11:04:20 AM	5.5250	5.5250	5.749
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	113	0.31	-	-	-	-	6.017
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	118	0.32	11.200000	2:13:30 PM	5.6000	5.6446	5.910
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	125	0.34	-	-	-	-	5.723
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	132	0.36	2.540000	10:00:58 AM	5.7000	5.7000	5.767
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	139	0.38	-	-	-	-	5.777
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	146	0.40	1.340000	2:10:17 PM	5.7250	5.7826	5.849
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	153	0.42	-	-	-	-	5.936
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	160	0.44	2.000000	11:59:36 AM	5.8500	5.8500	5.831
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	167	0.46	60.675000	11:57:38 AM	5.7500	5.7500	5.835
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	174	0.48	65.950000	3:53:33 PM	5.8000	5.8167	5.861
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	181	0.50	547.613000	3:37:16 PM	5.8300	5.8268	5.823
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	188	0.52	12.670000	3:08:42 PM	5.8750	5.8750	5.958
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	195	0.53	2.273000	3:18:25 PM	5.8750	5.8683	5.982
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	197	0.54	3,495.277000	3:59:02 PM	6.0100	6.0387	6.019
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	202	0.55	-	-	-	-	5.832
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	209	0.57	689.107000	10:40:21 AM	5.8000	5.8297	5.825
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	216	0.59	9.736000	3:13:58 PM	5.8250	5.8459	5.986
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	244	0.67	-	-	-	-	5.930
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	248	0.68	20.000000	3:22:49 PM	6.0000	6.0250	5.989
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	251	0.69	-	-	-	-	5.973
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	258	0.71	21.400000	2:48:49 PM	5.9000	5.9000	5.997
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	265	0.73	-	-	-	-	5.972
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	272	0.75	-	-	-	-	6.111
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	279	0.76	1.760000	3:54:31 PM	5.9000	5.9197	6.114
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	285	0.78	7.450000	2:20:04 PM	6.0000	5.9869	6.014

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RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	286	0.78	-	-	-	-	6.033
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	307	0.84	-	-	-	-	6.135
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	314	0.86	10.000000	10:41:17 AM	5.9300	5.9300	6.038
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	321	0.88	-	-	-	-	6.033
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	328	0.90	-	-	-	-	6.123
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	335	0.92	-	-	-	-	6.024
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	338	0.93	520.400000	3:36:30 PM	5.9000	5.9274	5.925
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	356	0.98	11.045000	3:14:53 PM	5.9500	5.9509	5.955
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	363	0.99	63.707000	3:38:01 PM	5.9800	5.9772	5.985
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	468	1.28	3.815000	2:14:57 PM	5.9200	5.9200	5.861
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	469	1.28	197.040000	2:39:17 PM	5.8750	5.8720	5.875
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	496	1.36	5.000000	11:43:35 AM	6.0000	6.0000	5.923
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	587	1.61	27.760000	2:04:16 PM	5.8700	5.9003	5.729
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	627	1.72	100.000000	3:45:47 PM	5.6500	5.7250	5.730
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	664	1.82	43.000000	11:36:48 AM	5.8725	5.8725	5.820
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	681	1.86	402.170000	2:18:11 PM	5.7500	5.8151	5.800
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	720	1.97	-	-	-	-	5.840
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	766	2.10	75.750000	3:38:34 PM	5.7000	5.7388	5.779
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	895	2.45	1.000000	9:55:49 AM	5.8250	5.8250	5.924
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	930	2.55	7.000000	10:34:33 AM	5.8500	5.8500	5.748
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	986	2.70	132.000000	3:40:13 PM	5.7000	5.7000	5.700
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	993	2.72	265.500000	2:53:31 PM	5.6500	5.6729	5.665
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1040	2.85	4.000000	2:22:39 PM	5.8000	5.8000	5.632
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1181	3.23	-	-	-	-	5.912
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1223	3.35	-	-	-	-	5.833
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1257	3.44	-	-	-	-	5.751
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1305	3.57	264.079000	3:58:37 PM	5.6895	5.6822	5.683
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1307	3.58	-	-	-	-	5.814
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1383	3.79	-	-	-	-	5.859
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1399	3.83	5.339600	3:49:15 PM	5.5900	5.5977	5.660
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1443	3.95	13.000000	11:27:47 AM	5.7500	5.7500	5.500
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1481	4.06	-	-	-	-	5.855
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1559	4.27	171.000000	2:37:44 PM	5.8250	5.7811	5.775
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1628	4.46	-	-	-	-	5.725
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1769	4.84	7,561.900000	3:59:58 PM	5.6350	5.6624	5.634
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1808	4.95	100.000000	9:47:14 AM	5.7500	5.7500	5.766
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1852	5.07	-	-	-	-	5.644
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1915	5.24	9.500000	3:35:25 PM	5.8000	5.8000	5.726
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1930	5.28	0.500000	11:34:05 AM	5.8495	5.8495	5.688
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2013	5.51	-	-	-	-	5.723
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2165	5.93	2,800.000000	3:58:24 PM	5.6750	5.7066	5.689
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2167	5.93	-	-	-	-	5.697

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2315	6.34	12.500000	3:15:05 PM	5.7250	5.6908	5.750
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2356	6.45	-	-	-	-	5.704
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2396	6.56	-	-	-	-	5.711
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2447	6.70	-	-	-	-	5.714
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2473	6.77	2,639.220000	3:46:20 PM	5.6850	5.7044	5.703
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2691	7.37	16.100000	3:18:35 PM	5.8500	5.8500	5.837
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2721	7.45	6.000000	2:13:04 PM	5.9250	5.8925	5.733
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2769	7.58	-	-	-	-	5.452
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2853	7.81	-	-	-	-	5.902
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2917	7.99	160.000000	10:44:15 AM	5.8250	5.8039	5.835
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3042	8.33	-	-	-	-	5.725
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3240	8.87	4,276.000000	3:58:36 PM	5.7100	5.7483	5.718
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3497	9.57	-	-	-	-	5.726
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3534	9.68	2,653.810000	3:39:50 PM	5.7150	5.7478	5.705
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4036	11.05	-	-	-	-	5.728
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4098	11.22	-	-	-	-	5.815
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4280	11.72	-	-	-	-	5.722
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4454	12.19	264.600000	3:46:38 PM	5.7250	5.7539	5.730
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4532	12.41	-	-	-	-	5.752
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4652	12.74	-	-	-	-	5.740
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4680	12.81	13.600000	3:13:32 PM	5.9500	5.9563	5.764
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4890	13.39	-	-	-	-	5.785
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4953	13.56	-	-	-	-	5.791
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5065	13.87	170.000000	3:31:53 PM	5.9500	5.9088	6.151
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5659	15.49	-	-	-	-	5.874
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5988	16.39	-	-	-	-	5.901
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6065	16.61	-	-	-	-	6.039
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6353	17.39	0.504000	2:53:11 PM	6.0000	6.0000	5.950
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6584	18.03	-	-	-	-	6.183
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6674	18.27	4.500000	3:45:50 PM	6.0000	5.9511	5.941
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6743	18.46	69.319500	3:48:56 PM	5.9650	5.9992	6.026
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6864	18.79	50.000000	2:52:34 PM	6.0250	6.0250	6.038
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7200	19.71	225.000000	3:47:29 PM	5.6500	5.7067	5.675
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7794	21.34	-	-	-	-	6.092