

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	5	0.01	-	-	-	-	-
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	12	0.03	-	-	-	-	5.384
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	19	0.05	5.448400	2:44:52 PM	5.3000	5.3925	5.461
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	26	0.07	8.041619	9:38:31 AM	5.3250	5.3250	5.388
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	32	0.09	-	-	-	-	5.545
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	40	0.11	-	-	-	-	5.632
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	47	0.13	-	-	-	-	5.566
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	54	0.15	1.000000	2:32:29 PM	5.3750	5.3750	5.599
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	61	0.17	3.221000	11:21:42 AM	5.4000	5.4000	5.475
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	68	0.19	1.020000	10:43:34 AM	5.5000	5.5000	5.471
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	70	0.19	2.500000	3:51:12 PM	5.8500	5.8500	5.949
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	75	0.21	0.450000	10:11:06 AM	5.6000	5.6000	5.484
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	82	0.23	12.675000	2:35:10 PM	5.4500	5.4524	5.512
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	89	0.24	240.923000	3:30:41 PM	5.4650	5.4861	5.492
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	96	0.26	7.400000	2:54:55 PM	5.5500	5.5445	5.564
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	102	0.28	0.500000	10:48:42 AM	5.5000	5.5000	5.746
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	110	0.30	1.500000	11:45:48 AM	5.5000	5.5000	5.746
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	112	0.31	-	-	-	-	6.044
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	117	0.32	5.000000	11:30:12 AM	5.6500	5.6500	5.910
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	124	0.34	0.711000	11:16:19 AM	5.6750	5.6750	5.742
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	131	0.36	4.015000	3:17:20 PM	5.7000	5.6812	5.768
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	138	0.38	2.060000	3:09:51 PM	5.7500	5.7500	5.823
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	145	0.40	0.900000	3:19:50 PM	5.7500	5.7500	5.868
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	152	0.42	21.800000	3:51:50 PM	5.8250	5.8212	5.936
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	159	0.44	3.050000	11:46:13 AM	5.7500	5.7500	5.824
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	166	0.45	3.350000	3:55:32 PM	5.7500	5.7500	5.847
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	173	0.47	31.860000	3:37:15 PM	5.8000	5.7854	5.823
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	180	0.49	327.912000	3:39:18 PM	5.8000	5.8159	5.825
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	187	0.51	25.100000	2:32:00 PM	5.8000	5.8137	5.974
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	194	0.53	-	-	-	-	5.982
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	196	0.54	4,045.230000	3:52:00 PM	6.0050	6.0149	6.016
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	201	0.55	1.717000	3:42:37 PM	5.8000	5.8000	5.832
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	208	0.57	215.399000	3:19:15 PM	5.7350	5.7973	5.817
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	215	0.59	360.200000	10:45:28 AM	5.8250	5.8475	5.847
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	243	0.67	1.700000	11:38:52 AM	5.9000	5.9000	5.912
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	247	0.68	15.000000	3:22:30 PM	6.0000	5.9667	6.037
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	250	0.68	100.000000	10:14:05 AM	5.9100	5.9100	5.930
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	257	0.70	20.000000	2:29:00 PM	5.9100	5.9100	5.977
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	264	0.72	7.000000	-	-	-	5.970
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	271	0.74	2.000000	11:35:15 AM	5.8900	5.8900	6.113
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	278	0.76	6.963000	2:41:20 PM	5.9000	5.9037	6.117
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	284	0.78	4.200000	3:17:27 PM	5.9500	5.9500	5.996

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RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	285	0.78	-	-	-	-	6.016
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	306	0.84	50.000000	10:09:13 AM	6.0000	6.0000	6.003
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	313	0.86	-	-	-	-	6.079
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	320	0.88	-	-	-	-	6.043
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	327	0.90	3.560000	2:17:16 PM	5.9550	5.9419	6.064
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	334	0.91	100.000000	10:33:27 AM	5.9800	5.9800	5.997
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	337	0.92	202.400000	3:59:47 PM	5.8800	5.8939	5.943
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	355	0.97	4.189000	2:57:40 PM	5.9750	5.9569	5.955
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	362	0.99	183.477000	3:53:46 PM	5.9800	5.9787	6.025
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	467	1.28	0.975000	11:40:20 AM	5.8500	5.8500	5.874
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	468	1.28	11.000000	11:24:54 AM	5.8850	5.8850	5.904
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	495	1.36	-	-	-	-	5.936
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	586	1.60	-	-	-	-	5.744
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	626	1.71	-	-	-	-	5.738
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	663	1.82	50.000000	11:40:33 AM	5.8250	5.8250	5.829
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	680	1.86	101.500000	3:21:15 PM	5.8000	5.8246	5.817
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	719	1.97	-	-	-	-	5.855
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	765	2.09	29.608000	3:52:07 PM	5.7000	5.7179	5.772
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	894	2.45	0.150000	3:33:40 PM	5.7800	5.7800	5.944
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	929	2.54	-	-	-	-	5.769
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	985	2.70	5.100000	3:52:09 PM	5.7750	5.7294	5.698
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	992	2.72	11.500000	11:58:57 AM	5.6750	5.6750	5.669
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1039	2.85	3.000000	-	-	-	5.656
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1180	3.23	-	-	-	-	5.939
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1222	3.35	-	-	-	-	5.861
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1256	3.44	-	-	-	-	5.781
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1304	3.57	555.360000	3:36:47 PM	5.7250	5.7232	5.715
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1306	3.58	-	-	-	-	5.844
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1382	3.78	-	-	-	-	5.892
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1398	3.83	365.950000	3:44:06 PM	5.7000	5.6892	5.678
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1442	3.95	-	-	-	-	5.528
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1480	4.05	-	-	-	-	5.889
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1558	4.27	5.100000	2:36:56 PM	5.8500	5.8569	5.784
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1627	4.45	-	-	-	-	5.759
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1768	4.84	3,063.410000	2:42:48 PM	5.6850	5.6608	5.682
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1807	4.95	32.000000	3:41:11 PM	5.7500	5.7500	5.769
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1851	5.07	-	-	-	-	5.678
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1914	5.24	-	-	-	-	5.759
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1929	5.28	8.142376	2:10:25 PM	5.8000	5.8263	5.721
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2012	5.51	-	-	-	-	5.755
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2164	5.93	699.500000	3:58:17 PM	5.7250	5.7075	5.719
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2166	5.93	-	-	-	-	5.727

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2314	6.34	0.712170	3:13:25 PM	5.7550	5.7550	5.753
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2355	6.45	-	-	-	-	5.733
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2395	6.56	-	-	-	-	5.739
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2446	6.70	-	-	-	-	5.742
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2472	6.77	1,429.000000	2:11:46 PM	5.6800	5.7130	5.714
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2690	7.37	2.500000	11:11:53 AM	5.8000	5.8000	5.840
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2720	7.45	0.700000	10:48:43 AM	5.8750	5.8214	5.758
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2768	7.58	21.100000	10:27:50 AM	5.8750	5.8679	5.478
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2852	7.81	-	-	-	-	5.926
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2916	7.98	-	-	-	-	5.832
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3041	8.33	-	-	-	-	5.749
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3239	8.87	698.000000	3:57:27 PM	5.7600	5.7494	5.760
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3496	9.57	-	-	-	-	5.748
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3533	9.67	766.900000	3:59:09 PM	5.7250	5.7462	5.750
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4035	11.05	-	-	-	-	5.742
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4097	11.22	-	-	-	-	5.827
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4279	11.72	-	-	-	-	5.730
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4453	12.19	301.835000	11:59:20 AM	5.7000	5.7248	5.727
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4531	12.41	-	-	-	-	5.756
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4651	12.73	-	-	-	-	5.742
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4679	12.81	50.300000	3:59:34 PM	5.8500	5.8708	5.765
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4889	13.39	-	-	-	-	5.784
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4952	13.56	-	-	-	-	5.790
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5064	13.86	46.200000	3:27:31 PM	5.9250	5.9574	5.901
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5658	15.49	-	-	-	-	5.868
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5987	16.39	-	-	-	-	5.895
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6064	16.60	-	-	-	-	6.033
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6352	17.39	6.000000	3:21:06 PM	5.9750	5.9750	5.949
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6583	18.02	4.240000	3:07:31 PM	6.1500	6.1500	6.181
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6673	18.27	-	-	-	-	5.941
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6742	18.46	109.924000	3:16:15 PM	5.9850	5.9892	5.993
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6863	18.79	20.000000	2:37:22 PM	6.0000	6.0000	6.040
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7199	19.71	100.000000	3:35:29 PM	5.7800	5.7650	5.704
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7793	21.34	-	-	-	-	6.108