

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	1	0.00	-	-	-	-	-
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	8	0.02	11.000000	11:27:12 AM	5.4000	5.4000	5.384
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	15	0.04	5.040000	2:49:47 PM	5.3000	5.3000	5.445
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	22	0.06	-	-	-	-	5.388
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	28	0.08	-	-	-	-	5.545
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	36	0.10	-	-	-	-	5.632
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	43	0.12	-	-	-	-	5.536
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	50	0.14	1,254.000000	3:47:32 PM	5.4000	5.5051	5.483
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	57	0.16	839.000000	10:57:16 AM	5.4500	5.4946	5.473
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	64	0.18	10.411000	2:47:48 PM	5.3250	5.4079	5.477
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	66	0.18	5.460000	2:13:51 PM	5.6000	5.6907	5.968
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	71	0.19	3.627000	3:20:32 PM	5.4500	5.4775	5.484
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	78	0.21	493.879000	3:47:33 PM	5.3750	5.3884	5.387
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	85	0.23	1,134.168000	3:54:38 PM	5.3750	5.4358	5.378
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	92	0.25	477.200000	3:55:56 PM	5.4000	5.3860	5.380
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	98	0.27	7.782000	3:49:19 PM	5.3750	5.4553	5.701
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	106	0.29	35.510000	3:20:41 PM	5.3800	5.4368	5.702
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	108	0.30	-	-	-	-	6.013
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	113	0.31	10.987000	3:39:00 PM	5.5500	5.6676	5.910
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	120	0.33	9.170000	3:23:18 PM	5.6000	5.6335	5.747
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	127	0.35	-	-	-	-	5.769
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	134	0.37	0.510000	11:10:25 AM	5.7000	5.7000	5.824
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	141	0.39	4.000000	3:39:38 PM	5.7000	5.7250	5.871
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	148	0.41	6.375000	2:38:42 PM	5.6000	5.7686	5.936
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	155	0.42	46.003000	3:49:21 PM	5.7000	5.7352	5.820
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	162	0.44	0.511000	2:07:12 PM	5.8100	5.8100	5.820
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	169	0.46	629.889000	3:50:33 PM	5.7750	5.7939	5.809
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	176	0.48	434.052000	3:55:08 PM	5.7350	5.7649	5.806
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	183	0.50	715.396000	3:50:09 PM	5.7500	5.7483	5.750
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	190	0.52	-	-	-	-	5.981
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	192	0.53	3,649.039000	3:42:58 PM	5.9650	5.9287	5.915
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	197	0.54	-	-	-	-	5.833
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	204	0.56	17.908000	3:45:55 PM	5.7350	5.7369	5.817
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	211	0.58	0.700000	9:53:31 AM	5.8000	5.8000	5.847
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	239	0.65	40.000000	10:56:12 AM	5.9000	5.9000	5.897
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	243	0.67	-	-	-	-	6.047
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	246	0.67	-	-	-	-	5.937
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	253	0.69	0.250000	3:55:03 PM	5.8250	5.8250	5.965
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	260	0.71	3.639000	2:26:26 PM	5.8250	5.8676	5.970
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	267	0.73	8.700000	3:16:05 PM	5.9100	5.9132	6.126
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	274	0.75	8.235000	2:57:43 PM	5.8750	5.8750	6.122
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	280	0.77	53.000000	3:35:05 PM	5.9000	5.9330	5.949

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RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	281	0.77	-	-	-	-	6.008
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	302	0.83	-	-	-	-	6.047
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	309	0.85	0.320000	3:04:12 PM	5.9000	5.9000	6.048
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	316	0.87	19.862000	2:49:53 PM	5.8500	5.9236	5.990
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	323	0.88	251.850000	3:34:46 PM	5.9000	5.9746	5.985
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	330	0.90	2.379000	2:24:06 PM	5.9750	5.9790	5.989
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	333	0.91	127.160000	3:48:34 PM	5.8000	5.8635	5.880
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	351	0.96	2.241000	2:41:33 PM	5.9250	5.9284	5.955
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	358	0.98	214.061000	3:40:31 PM	5.9300	5.9229	5.918
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	463	1.27	4.000000	3:46:30 PM	5.9000	5.9000	5.866
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	464	1.27	34.000000	3:07:28 PM	5.9000	5.8941	5.930
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	491	1.34	-	-	-	-	5.928
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	582	1.59	5.500000	2:57:38 PM	5.8750	5.8750	5.737
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	622	1.70	1.550000	3:48:24 PM	5.7000	5.7000	5.772
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	659	1.80	5.115000	2:57:31 PM	5.8750	5.8603	5.827
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	676	1.85	27.500000	3:48:55 PM	5.8250	5.7773	5.821
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	715	1.96	25.000000	11:07:58 AM	5.8250	5.8250	5.849
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	761	2.08	6.530000	3:53:49 PM	5.8250	5.7368	5.799
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	890	2.44	-	-	-	-	5.935
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	925	2.53	-	-	-	-	5.761
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	981	2.69	-	-	-	-	5.697
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	988	2.71	503.700000	3:48:47 PM	5.6750	5.6502	5.661
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1035	2.83	-	-	-	-	5.648
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1176	3.22	-	-	-	-	5.929
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1218	3.34	-	-	-	-	5.851
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1252	3.43	-	-	-	-	5.771
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1300	3.56	45.785000	3:43:05 PM	5.6750	5.7065	5.721
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1302	3.57	-	-	-	-	5.834
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1378	3.77	-	-	-	-	5.881
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1394	3.82	219.500000	11:27:16 AM	5.5500	5.5664	5.568
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1438	3.94	0.600000	3:48:15 PM	5.6750	5.6750	5.519
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1476	4.04	-	-	-	-	5.878
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1554	4.26	10.000000	10:20:48 AM	5.7500	5.7500	5.784
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1623	4.44	-	-	-	-	5.750
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1764	4.83	6,805.260000	3:58:07 PM	5.6725	5.6683	5.672
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1803	4.94	27.000000	2:47:02 PM	5.7750	5.7750	5.770
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1847	5.06	-	-	-	-	5.672
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1910	5.23	-	-	-	-	5.754
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1925	5.27	10.210000	3:50:49 PM	5.8000	5.8005	5.716
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2008	5.50	-	-	-	-	5.751
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2160	5.91	553.000000	11:26:07 AM	5.7375	5.7346	5.735
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2162	5.92	-	-	-	-	5.726

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2310	6.32	8.830000	3:00:21 PM	5.7800	5.7605	5.754
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2351	6.44	-	-	-	-	5.735
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2391	6.55	-	-	-	-	5.742
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2442	6.69	-	-	-	-	5.746
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2468	6.76	505.000000	3:30:41 PM	5.7350	5.7300	5.731
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2686	7.35	-	-	-	-	5.841
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2716	7.44	0.100000	2:31:04 PM	6.0500	6.0500	5.766
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2764	7.57	-	-	-	-	5.488
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2848	7.80	-	-	-	-	5.934
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2912	7.97	-	-	-	-	5.883
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3037	8.32	-	-	-	-	5.759
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3235	8.86	160.000000	2:57:22 PM	5.7800	5.7784	5.779
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3492	9.56	-	-	-	-	5.756
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3529	9.66	262.600000	3:21:44 PM	5.7400	5.7395	5.742
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4031	11.04	-	-	-	-	5.744
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4093	11.21	-	-	-	-	5.828
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4275	11.70	-	-	-	-	5.731
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4449	12.18	23.800000	3:00:22 PM	5.7000	5.7336	5.726
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4527	12.39	-	-	-	-	5.754
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4647	12.72	-	-	-	-	5.740
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4675	12.80	1.000000	3:00:08 PM	5.9000	5.9000	5.763
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4885	13.37	-	-	-	-	5.781
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4948	13.55	-	-	-	-	5.787
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5060	13.85	1.000000	10:47:15 AM	6.0000	6.0000	5.902
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5654	15.48	-	-	-	-	5.864
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5983	16.38	-	-	-	-	5.891
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6060	16.59	10.300000	3:44:23 PM	5.9750	5.9993	6.027
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6348	17.38	30.000000	3:20:27 PM	5.8900	5.8900	5.949
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6579	18.01	-	-	-	-	6.172
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6669	18.26	2.590000	2:57:45 PM	6.0000	6.0000	5.933
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6738	18.45	54.800000	3:18:53 PM	5.9400	5.9430	5.961
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6859	18.78	-	-	-	-	6.040
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7195	19.70	-	-	-	-	5.703
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7789	21.33	23.169000	9:59:01 AM	6.0500	6.0500	6.038