

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 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	6	0.02	-	-	-	-	5.384
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	13	0.04	-	-	-	-	5.396
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	20	0.06	-	-	-	-	5.388
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	26	0.07	6.479012	3:39:15 PM	5.3000	5.3901	5.551
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	34	0.09	100.000000	11:40:18 AM	5.4250	5.4250	5.456
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	41	0.11	-	-	-	-	5.483
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	48	0.13	100.000000	11:40:27 AM	5.4250	5.4250	5.372
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	55	0.15	36.499000	3:45:11 PM	5.3000	5.3000	5.351
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	62	0.17	23.480000	3:19:45 PM	5.3250	5.4102	5.480
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	64	0.18	29.506000	3:57:57 PM	5.7000	5.7831	5.834
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	69	0.19	24.435000	3:10:01 PM	5.3250	5.4139	5.485
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	76	0.21	25.174000	11:53:43 AM	5.3400	5.3177	5.361
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	83	0.23	161.478000	3:34:54 PM	5.3650	5.3510	5.371
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	90	0.25	1,658.966000	3:57:16 PM	5.3700	5.3729	5.374
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	96	0.26	1.000000	2:52:27 PM	5.4250	5.4250	5.568
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	104	0.29	3.676000	2:12:47 PM	5.4000	5.4092	5.644
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	106	0.29	-	-	-	-	5.900
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	111	0.30	11.957000	3:48:07 PM	5.5250	5.5430	5.851
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	118	0.32	-	-	-	-	5.756
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	125	0.34	33.835000	3:57:04 PM	5.5250	5.5284	5.677
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	132	0.36	300.000000	3:07:39 PM	5.5250	5.5250	5.579
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	139	0.38	-	-	-	-	5.871
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	146	0.40	-	-	-	-	5.654
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	153	0.42	6.545700	2:38:32 PM	5.5500	5.5519	5.864
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	160	0.44	0.093000	11:20:10 AM	5.7500	5.7500	5.825
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	167	0.46	1,205.577000	3:51:20 PM	5.7000	5.7209	5.725
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	174	0.48	116.873000	3:59:12 PM	5.7350	5.7274	5.727
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	181	0.50	234.130000	3:46:39 PM	5.7300	5.7267	5.733
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	188	0.52	4.540000	11:46:46 AM	5.7950	5.7554	5.924
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	190	0.52	5,544.253470	3:58:29 PM	5.7450	5.7945	5.764
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	195	0.53	-	-	-	-	5.834
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	202	0.55	1.007000	2:06:18 PM	5.7500	5.7454	5.817
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	209	0.57	714.959000	3:01:02 PM	5.7650	5.7734	5.780
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	237	0.65	-	-	-	-	5.830
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	241	0.66	83.000000	3:44:18 PM	5.8350	5.8984	5.946
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	244	0.67	-	-	-	-	5.935
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	251	0.69	-	-	-	-	5.895
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	258	0.71	1.030000	2:49:46 PM	5.8500	5.8500	5.970
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	265	0.73	0.812000	2:35:37 PM	5.8800	5.8671	5.885
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	272	0.75	2.370000	9:56:54 AM	5.8750	5.8750	6.039
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	278	0.76	16.000000	11:09:57 AM	5.9000	5.9000	5.932
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	279	0.76	-	-	-	-	5.939

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RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	300	0.82	117.420000	3:00:55 PM	5.9000	5.8950	5.912
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	307	0.84	0.050000	3:33:39 PM	5.8950	5.8950	5.982
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	314	0.86	190.753000	3:02:32 PM	5.9000	5.9003	5.927
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	321	0.88	392.626000	3:02:25 PM	5.9000	5.8960	5.898
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	328	0.90	0.707000	2:46:00 PM	5.9000	5.9000	6.004
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	331	0.91	1,242.373063	3:57:57 PM	5.7500	5.8130	5.826
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	349	0.96	34.960000	3:20:33 PM	5.8750	5.8943	5.958
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	356	0.98	35.497900	3:58:17 PM	5.8750	5.9046	5.918
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	363	0.99	188.951000	3:51:00 PM	5.8750	5.9007	5.916
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	461	1.26	5.000000	3:49:00 PM	5.8500	5.8100	5.827
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	462	1.27	40.800000	3:53:54 PM	5.8300	5.8550	5.932
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	489	1.34	-	-	-	-	5.892
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	580	1.59	5.000000	11:47:43 AM	5.8750	5.8750	5.712
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	620	1.70	-	-	-	-	5.778
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	657	1.80	2.000000	11:41:34 AM	5.8750	5.8750	5.823
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	674	1.85	658.450000	3:24:24 PM	5.8300	5.8184	5.817
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	713	1.95	-	-	-	-	5.838
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	759	2.08	30.180000	2:16:34 PM	5.8500	5.6990	5.760
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	888	2.43	1.000000	11:25:30 AM	5.7800	5.7800	5.935
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	923	2.53	-	-	-	-	5.725
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	979	2.68	0.800000	9:50:14 AM	5.7500	5.7500	5.696
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	986	2.70	252.150000	11:41:03 AM	5.7000	5.6702	5.667
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1033	2.83	-	-	-	-	5.657
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1174	3.21	-	-	-	-	5.941
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1216	3.33	-	-	-	-	5.865
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1250	3.42	-	-	-	-	5.786
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1298	3.55	528.100000	3:02:24 PM	5.7225	5.7045	5.712
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1300	3.56	-	-	-	-	5.850
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1376	3.77	-	-	-	-	5.898
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1392	3.81	365.000000	3:30:22 PM	5.5950	5.7334	5.708
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1436	3.93	130.000000	3:05:16 PM	5.7750	5.7623	5.776
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1474	4.04	-	-	-	-	5.896
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1552	4.25	4.840000	3:53:41 PM	5.8750	5.7775	5.786
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1621	4.44	-	-	-	-	5.767
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1762	4.82	7,129.920000	3:55:37 PM	5.6550	5.6634	5.661
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1801	4.93	20.000000	3:14:13 PM	5.8000	5.8000	5.754
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1845	5.05	-	-	-	-	5.686
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1908	5.22	-	-	-	-	5.765
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1923	5.27	0.500000	11:09:23 AM	5.8000	5.8000	5.727
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2006	5.49	-	-	-	-	5.760
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2158	5.91	282.000000	3:52:29 PM	5.7150	5.7132	5.719
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2160	5.91	-	-	-	-	5.730

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2308	6.32	40.023000	2:39:48 PM	5.7250	5.7253	5.767
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2349	6.43	-	-	-	-	5.732
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2389	6.54	-	-	-	-	5.738
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2440	6.68	-	-	-	-	5.740
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2466	6.75	2,562.620000	3:49:56 PM	5.7100	5.7137	5.714
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2684	7.35	2.500000	2:16:25 PM	5.8200	5.8180	5.828
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2714	7.43	-	-	-	-	5.752
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2762	7.56	1.500000	11:41:25 AM	5.9200	5.9200	5.474
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2846	7.79	-	-	-	-	5.916
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2910	7.97	-	-	-	-	5.822
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3035	8.31	-	-	-	-	5.740
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3233	8.85	895.000000	3:53:37 PM	5.7300	5.7346	5.735
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3490	9.56	-	-	-	-	5.736
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3527	9.66	719.400000	3:52:42 PM	5.7300	5.7320	5.732
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4029	11.03	-	-	-	-	5.732
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4091	11.20	-	-	-	-	5.816
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4273	11.70	-	-	-	-	5.720
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4447	12.18	220.000000	2:49:44 PM	5.7250	5.7245	5.729
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4525	12.39	-	-	-	-	5.742
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4645	12.72	4.800000	11:41:14 AM	5.9750	5.9750	5.727
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4673	12.79	10.000000	11:07:17 AM	5.9000	5.9000	5.750
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4883	13.37	-	-	-	-	5.763
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4946	13.54	5.994000	11:36:58 AM	5.9750	5.9750	5.767
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5058	13.85	-	-	-	-	5.902
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5652	15.47	-	-	-	-	5.825
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5981	16.38	-	-	-	-	5.847
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6058	16.59	-	-	-	-	5.983
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6346	17.37	50.000000	11:29:16 AM	5.8500	5.8500	5.866
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6577	18.01	45.700000	2:16:44 PM	6.0150	6.0134	6.133
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6667	18.25	7.950000	10:26:32 AM	6.0000	5.9936	5.898
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6736	18.44	165.000000	3:37:32 PM	6.0250	5.9644	5.934
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6857	18.77	-	-	-	-	6.043
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7193	19.69	44.000000	10:53:50 AM	5.7150	5.7211	5.723
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7787	21.32	-	-	-	-	6.032