

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 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	6	0.02	-	-	-	-	5.238
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	13	0.04	-	-	-	-	5.388
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	19	0.05	41.541000	3:58:42 PM	5.8000	5.2224	5.215
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	27	0.07	3.000000	11:39:51 AM	5.2200	5.2200	5.425
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	34	0.09	-	-	-	-	5.215
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	41	0.11	133.400000	3:26:41 PM	5.2750	5.2187	5.238
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	48	0.13	25.236000	2:26:58 PM	5.2500	5.2298	5.229
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	55	0.15	81.640000	11:46:43 AM	5.2150	5.2346	5.258
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	57	0.16	98.700000	3:16:19 PM	5.7250	5.7192	5.753
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	62	0.17	46.000000	10:50:04 AM	5.2500	5.2500	5.214
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	69	0.19	9.610000	3:51:04 PM	5.2350	5.2436	5.261
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	76	0.21	80.000000	11:23:37 AM	5.2250	5.2250	5.249
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	83	0.23	54.513000	3:56:17 PM	5.2350	5.2468	5.244
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	89	0.24	815.797000	3:50:38 PM	5.2500	5.2500	5.250
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	97	0.27	-	-	-	-	5.434
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	99	0.27	-	-	-	-	5.750
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	104	0.29	28.300000	3:31:51 PM	5.3000	5.4166	5.300
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	111	0.30	59.700000	3:27:11 PM	5.5000	5.5004	5.535
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	118	0.32	81.650000	3:20:41 PM	5.4500	5.4310	5.441
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	125	0.34	-	-	-	-	5.533
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	132	0.36	0.100000	10:04:37 AM	5.6000	5.6000	5.786
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	139	0.38	5.080000	10:58:01 AM	5.6500	5.6500	5.655
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	146	0.40	32.507000	2:16:23 PM	5.5500	5.5295	5.647
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	153	0.42	-	-	-	-	5.711
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	160	0.44	10.491000	2:22:57 PM	5.6250	5.6267	5.686
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	167	0.46	26.803000	3:40:55 PM	5.6500	5.6672	5.718
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	174	0.48	90.141000	3:58:12 PM	5.6750	5.6840	5.677
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	181	0.50	206.039000	3:36:39 PM	5.6500	5.6862	5.689
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	183	0.50	2,560.000000	3:08:08 PM	5.6400	5.6579	5.655
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	188	0.52	-	-	-	-	5.742
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	195	0.53	0.500000	11:05:53 AM	5.7000	5.7000	5.745
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	202	0.55	11.500000	2:22:48 PM	5.7250	5.7763	5.771
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	230	0.63	-	-	-	-	5.890
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	234	0.64	50.130000	2:58:11 PM	5.6500	5.6503	5.722
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	237	0.65	29.400000	3:39:48 PM	5.8000	5.8006	5.799
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	244	0.67	0.300000	10:28:09 AM	5.7750	5.7750	5.876
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	251	0.69	2.000000	11:47:09 AM	5.8000	5.8000	5.833
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	258	0.71	-	-	-	-	5.885
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	265	0.73	-	-	-	-	5.975
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	271	0.74	2.000000	10:12:09 AM	5.7800	5.7800	5.780
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	272	0.75	5.500000	2:03:12 PM	5.9000	5.9000	5.900
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	293	0.80	2.585000	2:43:52 PM	5.8250	5.8112	5.893

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RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	300	0.82	-	-	-	-	5.946
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	307	0.84	-	-	-	-	5.877
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	314	0.86	-	-	-	-	5.897
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	321	0.88	-	-	-	-	5.939
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	324	0.89	838.484000	3:57:30 PM	5.6400	5.6667	5.686
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	342	0.94	-	-	-	-	5.960
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	349	0.96	-	-	-	-	5.927
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	356	0.98	-	-	-	-	5.950
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	363	0.99	292.148000	3:52:30 PM	5.7500	5.8485	5.860
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	454	1.24	-	-	-	-	5.724
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	455	1.25	163.550000	2:57:24 PM	5.6500	5.7003	5.698
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	482	1.32	1.500000	2:01:32 PM	5.6500	5.6500	5.792
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	573	1.57	1.000000	3:05:04 PM	5.7500	5.7500	5.628
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	613	1.68	1,064.920000	3:05:44 PM	5.6500	5.6463	5.651
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	650	1.78	-	-	-	-	5.732
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	667	1.83	577.432850	3:35:17 PM	5.6500	5.6636	5.659
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	706	1.93	-	-	-	-	5.773
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	752	2.06	44.670000	3:48:13 PM	5.7800	5.6908	5.731
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	881	2.41	-	-	-	-	5.888
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	916	2.51	-	-	-	-	5.677
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	972	2.66	-	-	-	-	5.662
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	979	2.68	1.022000	10:09:17 AM	5.6800	5.6800	5.779
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1026	2.81	-	-	-	-	5.630
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1167	3.20	-	-	-	-	5.923
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1209	3.31	-	-	-	-	5.849
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1243	3.40	-	-	-	-	5.774
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1291	3.54	997.329000	3:24:42 PM	5.6700	5.6511	5.652
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1293	3.54	41.901000	11:28:10 AM	5.6880	5.6880	5.840
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1369	3.75	-	-	-	-	5.892
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1385	3.79	158.508000	2:20:05 PM	5.6500	5.6605	5.690
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1429	3.91	145.200000	2:22:22 PM	5.7025	5.7072	5.702
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1467	4.02	-	-	-	-	5.896
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1545	4.23	7.650000	3:08:11 PM	5.7750	5.7500	5.867
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1614	4.42	-	-	-	-	5.772
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1755	4.81	9,109.600000	3:59:22 PM	5.6745	5.6781	5.674
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1794	4.91	5.000000	11:15:03 AM	5.7500	5.7500	5.793
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1838	5.03	-	-	-	-	5.698
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1901	5.21	-	-	-	-	5.776
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1916	5.25	18.540000	11:11:16 AM	5.7900	5.7900	5.833
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1999	5.47	-	-	-	-	5.770
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2151	5.89	3,369.332000	3:52:20 PM	5.7000	5.7068	5.702
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2153	5.90	-	-	-	-	5.741

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2301	6.30	776.000000	3:57:09 PM	5.7250	5.7254	5.726
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2342	6.41	-	-	-	-	5.742
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2382	6.52	-	-	-	-	5.747
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2433	6.66	-	-	-	-	5.749
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2459	6.73	4,089.830000	3:55:44 PM	5.6950	5.7077	5.705
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2677	7.33	0.200000	11:01:14 AM	5.9500	5.9500	5.819
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2707	7.41	24.902000	11:18:03 AM	5.7750	5.7382	5.759
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2755	7.54	-	-	-	-	5.484
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2839	7.77	-	-	-	-	5.920
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2903	7.95	-	-	-	-	5.928
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3028	8.29	-	-	-	-	5.746
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3226	8.83	1,950.000000	3:15:01 PM	5.7250	5.7349	5.733
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3483	9.54	-	-	-	-	5.743
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3520	9.64	715.560000	3:58:56 PM	5.7100	5.7352	5.732
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4022	11.01	-	-	-	-	5.740
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4084	11.18	-	-	-	-	5.823
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4266	11.68	-	-	-	-	5.728
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4440	12.16	150.685364	11:05:58 AM	5.7400	5.7435	5.743
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4518	12.37	-	-	-	-	5.749
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4638	12.70	-	-	-	-	5.733
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4666	12.78	58.602000	3:08:22 PM	5.8750	5.8059	5.755
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4876	13.35	-	-	-	-	5.767
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4939	13.52	-	-	-	-	5.771
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5051	13.83	4.250000	3:20:42 PM	5.9500	5.9147	5.857
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5645	15.46	6.230000	2:58:51 PM	5.8750	5.8750	5.823
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5974	16.36	-	-	-	-	5.842
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6051	16.57	-	-	-	-	5.975
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6339	17.36	-	-	-	-	5.855
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6570	17.99	-	-	-	-	6.124
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6660	18.23	-	-	-	-	5.894
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6729	18.42	9.100000	2:01:38 PM	5.9000	6.0011	5.944
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6850	18.75	-	-	-	-	6.019
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7186	19.67	310.000000	11:19:52 AM	5.7550	5.7856	5.787
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7780	21.30	2.550000	9:48:26 AM	5.9750	5.9750	6.075