

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	5	0.01	-	-	-	-	5.239
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	12	0.03	0.411000	10:15:35 AM	5.8000	5.8000	5.390
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	18	0.05	2.291000	11:18:32 AM	5.1750	5.2871	5.215
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	26	0.07	6.043000	11:41:32 AM	5.1700	5.1803	5.425
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	33	0.09	-	-	-	-	5.215
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	40	0.11	-	-	-	-	5.237
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	47	0.13	109.221656	3:29:51 PM	5.2050	5.2208	5.225
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	54	0.15	17.880000	2:55:28 PM	5.2050	5.2190	5.257
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	56	0.15	18.800000	3:29:48 PM	5.6500	5.6146	5.812
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	61	0.17	-	-	-	-	5.215
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	68	0.19	20.670000	3:57:18 PM	5.2000	5.2085	5.261
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	75	0.21	543.000000	2:03:20 PM	5.2150	5.2145	5.231
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	82	0.23	112.046000	3:51:27 PM	5.2000	5.2001	5.230
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	88	0.24	358.731000	3:55:49 PM	5.2000	5.2103	5.239
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	96	0.26	0.414000	2:35:15 PM	5.2000	5.2000	5.426
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	98	0.27	-	-	-	-	5.774
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	103	0.28	39.731000	2:48:09 PM	5.2500	5.3051	5.300
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	110	0.30	6.900000	2:41:11 PM	5.2500	5.2580	5.535
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	117	0.32	35.945000	2:58:01 PM	5.2750	5.2985	5.440
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	124	0.34	0.020000	2:06:57 PM	5.6000	5.6000	5.546
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	131	0.36	22.234000	11:52:46 AM	5.6000	5.6000	5.769
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	138	0.38	254.000000	2:34:24 PM	5.6000	5.6057	5.607
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	145	0.40	-	-	-	-	5.643
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	152	0.42	100.000000	11:25:46 AM	5.6300	5.6300	5.642
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	159	0.44	-	-	-	-	5.664
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	166	0.45	0.750000	10:05:14 AM	5.6000	5.6000	5.727
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	173	0.47	346.891000	3:29:30 PM	5.6000	5.6757	5.682
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	180	0.49	367.213000	3:50:52 PM	5.6000	5.6405	5.638
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	182	0.50	2,079.946000	11:54:03 AM	5.6125	5.6272	5.651
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	187	0.51	233.200000	11:51:16 AM	5.6100	5.6672	5.668
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	194	0.53	4.000000	2:50:44 PM	5.6500	5.6500	5.745
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	201	0.55	-	-	-	-	5.771
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	229	0.63	-	-	-	-	5.886
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	233	0.64	1.500000	3:08:25 PM	5.6500	5.6500	5.723
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	236	0.65	1,353.290000	3:27:31 PM	5.7750	5.7268	5.745
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	243	0.67	1.590000	2:21:17 PM	5.7250	5.7607	5.876
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	250	0.68	9.900000	3:13:39 PM	5.7250	5.7487	5.833
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	257	0.70	30.988000	10:40:26 AM	5.7750	5.7751	5.885
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	264	0.72	3.425000	2:14:15 PM	5.8750	5.8353	5.960
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	270	0.74	-	-	-	-	5.777
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	271	0.74	0.500000	11:50:17 AM	5.7750	5.7750	5.886
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	292	0.80	12.906000	2:29:07 PM	5.7500	5.7821	5.893

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RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	299	0.82	7.310000	9:49:26 AM	5.7000	5.7000	5.926
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	306	0.84	1.036000	2:28:13 PM	5.6750	5.6750	5.877
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	313	0.86	5.890000	10:56:31 AM	5.7500	5.7529	5.898
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	320	0.88	-	-	-	-	5.937
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	323	0.88	149.255000	3:05:50 PM	5.6000	5.6445	5.666
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	341	0.93	-	-	-	-	6.013
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	348	0.95	-	-	-	-	5.934
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	355	0.97	1.168000	3:59:44 PM	5.7500	5.7500	5.952
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	362	0.99	636.367000	3:52:00 PM	5.7250	5.7396	5.748
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	453	1.24	34.784000	3:10:45 PM	5.7000	5.6589	5.699
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	454	1.24	304.300000	3:49:05 PM	5.6450	5.6380	5.743
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	481	1.32	-	-	-	-	5.765
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	572	1.57	55.000000	10:29:53 AM	5.6500	5.6500	5.649
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	612	1.68	-	-	-	-	5.670
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	649	1.78	50.110000	11:43:31 AM	5.6000	5.6249	5.631
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	666	1.82	240.925000	3:18:09 PM	5.6400	5.6305	5.666
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	705	1.93	10.020000	3:51:43 PM	5.6250	5.7498	5.728
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	751	2.06	114.841000	3:08:21 PM	5.6800	5.6648	5.688
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	880	2.41	-	-	-	-	5.839
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	915	2.51	-	-	-	-	5.627
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	971	2.66	168.000000	10:17:42 AM	5.6500	5.6500	5.651
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	978	2.68	848.790000	3:59:36 PM	5.6050	5.6185	5.622
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1025	2.81	-	-	-	-	5.578
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1166	3.19	-	-	-	-	5.869
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1208	3.31	-	-	-	-	5.796
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1242	3.40	-	-	-	-	5.721
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1290	3.53	287.495000	3:52:14 PM	5.6000	5.6107	5.609
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1292	3.54	-	-	-	-	5.787
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1368	3.75	-	-	-	-	5.840
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1384	3.79	263.000000	3:39:50 PM	5.6000	5.6322	5.643
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1428	3.91	254.490000	9:46:07 AM	5.6400	5.6400	5.647
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1466	4.01	-	-	-	-	5.845
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1544	4.23	49.625000	3:54:29 PM	5.7050	5.7579	5.872
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1613	4.42	-	-	-	-	5.726
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1754	4.80	14,850.810000	3:56:01 PM	5.6325	5.6364	5.632
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1793	4.91	0.040000	3:51:02 PM	5.6500	5.6500	5.795
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1837	5.03	-	-	-	-	5.656
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1900	5.20	-	-	-	-	5.736
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1915	5.24	-	-	-	-	5.835
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1998	5.47	-	-	-	-	5.733
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2150	5.89	2,315.710000	3:57:59 PM	5.6500	5.6449	5.644
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2152	5.89	-	-	-	-	5.707

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2300	6.30	19.600000	3:58:20 PM	5.7000	5.7000	5.728
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2341	6.41	-	-	-	-	5.711
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2381	6.52	-	-	-	-	5.716
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2432	6.66	-	-	-	-	5.718
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2458	6.73	2,946.700000	3:57:00 PM	5.6550	5.6571	5.654
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2676	7.33	0.300000	10:14:12 AM	5.7500	5.7500	5.821
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2706	7.41	-	-	-	-	5.730
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2754	7.54	-	-	-	-	5.455
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2838	7.77	-	-	-	-	5.890
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2902	7.95	15.000000	-	-	-	5.905
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3027	8.29	-	-	-	-	5.716
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3225	8.83	2,471.670000	3:52:49 PM	5.6850	5.6883	5.687
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3482	9.53	-	-	-	-	5.711
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3519	9.64	4,048.000000	3:56:55 PM	5.6925	5.6946	5.691
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4021	11.01	-	-	-	-	5.708
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4083	11.18	-	-	-	-	5.791
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4265	11.68	-	-	-	-	5.698
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4439	12.15	380.935000	3:49:34 PM	5.7350	5.7189	5.718
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4517	12.37	-	-	-	-	5.720
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4637	12.70	-	-	-	-	5.704
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4665	12.77	0.500000	3:34:02 PM	5.9500	5.9350	5.726
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4875	13.35	-	-	-	-	5.738
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4938	13.52	1.000000	-	-	-	5.741
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5050	13.83	59.300804	3:04:26 PM	5.8475	5.8463	5.851
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5644	15.45	-	-	-	-	5.782
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5973	16.35	-	-	-	-	5.792
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6050	16.56	-	-	-	-	5.922
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6338	17.35	-	-	-	-	5.793
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6569	17.99	10.270000	9:29:32 AM	5.9000	5.9000	6.054
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6659	18.23	-	-	-	-	5.823
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6728	18.42	118.641000	2:11:11 PM	5.8400	5.8483	5.858
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6849	18.75	150.000000	3:01:20 PM	5.8600	5.8600	5.870
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7185	19.67	641.926000	3:51:55 PM	5.7325	5.7288	5.725
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7779	21.30	0.300000	11:04:09 AM	5.9800	5.9800	6.006