

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	1	0.00	-	-	-	-	-
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	8	0.02	-	-	-	-	5.352
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	14	0.04	-	-	-	-	5.215
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	22	0.06	-	-	-	-	5.425
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	29	0.08	-	-	-	-	5.215
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	36	0.10	1.477000	10:44:51 AM	5.7500	5.7500	5.127
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	43	0.12	8.165000	3:21:10 PM	5.2000	5.0574	5.225
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	50	0.14	4.600000	9:36:38 AM	5.0800	5.0800	5.259
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	52	0.14	275.000000	3:47:36 PM	5.5500	5.5369	5.626
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	57	0.16	1.510000	10:45:11 AM	5.0900	5.0900	5.220
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	64	0.18	17.603000	3:23:48 PM	5.0750	5.0884	5.261
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	71	0.19	12.720000	11:57:00 AM	5.1000	5.1197	5.231
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	78	0.21	104.714367	11:35:40 AM	5.1000	5.1019	5.227
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	84	0.23	645.172000	3:42:52 PM	5.1100	5.1164	5.130
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	92	0.25	1,484.484000	3:39:43 PM	5.1200	5.1246	5.124
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	94	0.26	-	-	-	-	5.607
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	99	0.27	16.460000	3:12:35 PM	5.2500	5.1412	5.300
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	106	0.29	-	-	-	-	5.535
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	113	0.31	5.230000	3:50:14 PM	5.2000	5.2000	5.437
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	120	0.33	-	-	-	-	5.531
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	127	0.35	4.510000	10:17:46 AM	5.5400	5.5400	5.720
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	134	0.37	6.469000	2:42:30 PM	5.3000	5.3267	5.607
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	141	0.39	2.825000	3:51:30 PM	5.5750	5.5188	5.631
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	148	0.41	6.000000	10:36:38 AM	5.4500	5.4500	5.640
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	155	0.42	-	-	-	-	5.662
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	162	0.44	6.041000	3:01:30 PM	5.5600	5.5605	5.713
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	169	0.46	121.288000	3:49:52 PM	5.5775	5.5686	5.621
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	176	0.48	100.310000	3:56:48 PM	5.5600	5.5738	5.638
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	178	0.49	2,431.510100	3:58:57 PM	5.5500	5.5243	5.539
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	183	0.50	488.017000	3:58:13 PM	5.5500	5.5752	5.575
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	190	0.52	520.446000	11:09:28 AM	5.6000	5.6000	5.637
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	197	0.54	-	-	-	-	5.716
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	225	0.62	251.200000	11:34:18 AM	5.6500	5.6500	5.728
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	229	0.63	41.600000	3:05:06 PM	5.5500	5.5692	5.609
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	232	0.64	20.147000	3:57:15 PM	5.6500	5.6429	5.746
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	239	0.65	206.032000	10:14:28 AM	5.6150	5.6150	5.696
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	246	0.67	204.721000	10:16:35 AM	5.6150	5.6149	5.683
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	253	0.69	8.650000	2:30:54 PM	5.6000	5.6159	5.862
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	260	0.71	369.083500	2:53:56 PM	5.6250	5.6250	5.649
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	266	0.73	103.610000	3:22:41 PM	5.5750	5.5678	5.591
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	267	0.73	-	-	-	-	5.774
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	288	0.79	-	-	-	-	5.796

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RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	295	0.81	0.970000	2:23:09 PM	5.6450	5.6450	6.037
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	302	0.83	5.500000	3:22:44 PM	5.6000	5.6455	5.878
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	309	0.85	0.520000	11:13:14 AM	5.7000	5.7000	5.893
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	316	0.87	-	-	-	-	5.889
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	319	0.87	480.365000	3:49:05 PM	5.5300	5.5267	5.528
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	337	0.92	-	-	-	-	5.944
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	344	0.94	750.000000	3:06:11 PM	5.6500	5.6683	5.668
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	351	0.96	-	-	-	-	5.930
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	358	0.98	372.296000	3:34:01 PM	5.6500	5.6780	5.686
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	365	1.00	1,173.928000	3:49:32 PM	5.6500	5.6579	5.683
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	449	1.23	35.231000	3:30:42 PM	5.5500	5.5472	5.589
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	450	1.23	269.990000	3:59:21 PM	5.5250	5.5259	5.533
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	477	1.31	-	-	-	-	5.657
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	568	1.56	2.000000	3:44:51 PM	5.6000	5.5900	5.649
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	608	1.67	56.500000	11:21:48 AM	5.5350	5.5399	5.552
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	645	1.77	85.000000	3:21:26 PM	5.5775	5.5731	5.612
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	662	1.81	259.874900	3:46:30 PM	5.5475	5.5262	5.579
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	701	1.92	-	-	-	-	5.638
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	747	2.05	78.500000	2:52:08 PM	5.5150	5.5301	5.560
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	876	2.40	3.250000	3:10:33 PM	5.6000	5.5862	5.757
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	911	2.49	-	-	-	-	5.549
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	967	2.65	-	-	-	-	5.647
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	974	2.67	38.860000	3:26:46 PM	5.5400	5.5288	5.539
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1021	2.80	-	-	-	-	5.506
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1162	3.18	-	-	-	-	5.800
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1204	3.30	-	-	-	-	5.729
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1238	3.39	-	-	-	-	5.656
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1286	3.52	459.892000	3:49:14 PM	5.5200	5.5294	5.532
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1288	3.53	28.990000	3:46:44 PM	5.7000	5.6076	5.723
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1364	3.73	-	-	-	-	5.778
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1380	3.78	165.100000	3:42:09 PM	5.5400	5.5533	5.570
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1424	3.90	23.200000	3:00:58 PM	5.6250	5.5829	5.652
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1462	4.00	-	-	-	-	5.786
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1540	4.22	75.495000	3:44:58 PM	5.6000	5.6004	5.815
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1609	4.41	-	-	-	-	5.671
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1750	4.79	8,789.600000	3:57:26 PM	5.5650	5.5732	5.564
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1789	4.90	-	-	-	-	5.768
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1833	5.02	-	-	-	-	5.607
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1896	5.19	-	-	-	-	5.686
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1911	5.23	100.000000	3:57:10 PM	5.6500	5.6500	5.683
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1994	5.46	-	-	-	-	5.684
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2146	5.88	852.000000	3:30:31 PM	5.5950	5.6038	5.601

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2148	5.88	-	-	-	-	5.660
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2296	6.29	38.450000	3:32:53 PM	5.6500	5.6453	5.730
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2337	6.40	-	-	-	-	5.663
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2377	6.51	-	-	-	-	5.669
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2428	6.65	-	-	-	-	5.670
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2454	6.72	10,402.392000	3:57:33 PM	5.6000	5.6040	5.598
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2672	7.32	5.000000	2:49:11 PM	5.6500	5.6500	5.772
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2702	7.40	4.000000	10:41:00 AM	5.7500	5.7375	5.681
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2750	7.53	-	-	-	-	5.408
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2834	7.76	-	-	-	-	5.839
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2898	7.93	-	-	-	-	5.853
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3023	8.28	-	-	-	-	5.663
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3221	8.82	925.000000	3:37:07 PM	5.6200	5.6397	5.618
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3478	9.52	-	-	-	-	5.653
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3515	9.62	6,584.560000	3:56:16 PM	5.6150	5.6346	5.618
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4017	11.00	-	-	-	-	5.649
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4079	11.17	-	-	-	-	5.732
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4261	11.67	-	-	-	-	5.641
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4435	12.14	521.000000	3:59:19 PM	5.6500	5.6697	5.654
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4513	12.36	-	-	-	-	5.666
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4633	12.68	16.800000	3:41:23 PM	5.9450	5.9613	5.652
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4661	12.76	99.020000	11:45:51 AM	5.7500	5.7711	5.750
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4871	13.34	-	-	-	-	5.691
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4934	13.51	-	-	-	-	5.696
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5046	13.82	30.800000	3:22:48 PM	5.9500	5.7593	5.848
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5640	15.44	40.000000	3:51:52 PM	5.7500	5.7500	5.756
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5969	16.34	-	-	-	-	5.774
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6046	16.55	-	-	-	-	5.905
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6334	17.34	-	-	-	-	5.781
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6565	17.97	3.000000	11:24:40 AM	5.7300	5.7300	6.043
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6655	18.22	-	-	-	-	5.814
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6724	18.41	26.306000	3:26:21 PM	5.8750	5.8522	5.874
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6845	18.74	-	-	-	-	5.870
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7181	19.66	478.650000	3:30:02 PM	5.6500	5.6661	5.655
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7775	21.29	-	-	-	-	5.999