

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 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	5	0.01	-	-	-	-	5.215
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	13	0.04	35.000000	11:09:44 AM	4.8800	4.8800	5.226
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	20	0.06	-	-	-	-	5.093
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	27	0.07	-	-	-	-	4.878
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	34	0.09	175.691000	3:37:50 PM	4.7500	4.8426	4.863
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	41	0.11	2.192000	2:49:04 PM	4.8250	4.8649	5.090
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	43	0.12	-	-	-	-	5.444
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	48	0.13	83.199308	3:15:50 PM	4.8250	4.8699	4.930
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	55	0.15	0.200000	2:41:47 PM	4.8750	4.8750	5.261
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	62	0.17	43.529000	3:43:10 PM	4.6500	4.8849	5.225
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	69	0.19	14.360000	3:56:47 PM	4.7500	4.8270	5.169
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	75	0.21	27.694000	3:25:39 PM	4.8750	4.8719	4.920
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	83	0.23	88.811000	11:45:44 AM	4.8750	4.9050	4.963
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	85	0.23	-	-	-	-	5.419
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	90	0.25	960.863000	3:56:21 PM	4.7500	4.8762	4.877
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	97	0.27	8.410000	3:25:06 PM	4.9250	4.9200	4.930
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	104	0.29	1.024000	11:48:10 AM	5.0250	5.0250	5.074
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	111	0.30	2.030000	2:19:28 PM	5.1250	5.1250	5.532
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	118	0.32	28.421000	11:35:05 AM	5.1750	5.2741	5.400
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	125	0.34	40.934000	3:19:55 PM	5.2000	4.9896	5.476
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	132	0.36	4.640000	2:15:51 PM	5.2000	5.3164	5.457
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	139	0.38	1.100000	11:19:47 AM	5.2500	5.2500	5.494
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	146	0.40	495.000000	9:37:16 AM	5.2500	5.2500	5.295
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	153	0.42	9.346000	2:32:10 PM	5.3500	5.2544	5.250
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	160	0.44	172.300000	3:37:45 PM	5.2000	5.3342	5.432
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	167	0.46	15.029000	3:41:47 PM	5.2000	5.2700	5.524
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	169	0.46	4,365.000000	3:56:49 PM	5.2250	5.3145	5.280
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	174	0.48	334.508000	3:47:52 PM	5.2000	5.2162	5.260
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	181	0.50	485.466000	3:47:52 PM	5.2600	5.2900	5.288
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	188	0.52	25.110000	3:34:07 PM	5.2650	5.2650	5.397
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	216	0.59	23.300000	11:51:53 AM	5.3700	5.3700	5.510
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	220	0.60	28.100000	2:50:38 PM	5.3500	5.3882	5.481
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	223	0.61	-	-	-	-	5.751
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	230	0.63	2.000000	9:34:07 AM	5.3000	5.3000	5.440
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	237	0.65	256.620000	3:47:32 PM	5.2250	5.2250	5.311
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	244	0.67	13.405000	2:25:43 PM	5.4000	5.4423	5.375
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	251	0.69	11.200000	3:01:33 PM	5.3000	5.3104	5.500
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	257	0.70	290.000000	11:08:50 AM	5.4250	5.4250	5.447
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	258	0.71	11.000000	11:33:46 AM	5.3800	5.3800	5.478
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	279	0.76	2.500000	2:40:08 PM	5.3000	5.3000	5.700
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	286	0.78	53.470000	2:52:24 PM	5.3000	5.3000	5.365
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	293	0.80	36.320000	3:11:24 PM	5.4000	5.3815	5.666

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RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	300	0.82	-	-	-	-	5.717
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	307	0.84	0.300000	11:14:26 AM	5.3800	5.3800	5.400
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	310	0.85	647.500000	3:57:38 PM	5.2200	5.3086	5.268
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	328	0.90	-	-	-	-	5.671
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	335	0.92	-	-	-	-	5.556
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	342	0.94	-	-	-	-	5.661
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	349	0.96	4.392000	3:56:16 PM	5.3750	5.3750	5.695
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	356	0.98	1.756000	3:21:07 PM	5.3500	5.3500	5.585
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	363	0.99	366.230000	3:59:24 PM	5.3500	5.3798	5.375
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	440	1.21	1.000000	2:18:02 PM	5.3500	5.3500	5.394
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	441	1.21	12.000000	2:48:29 PM	5.4750	5.3933	5.457
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	468	1.28	0.500000	2:44:06 PM	5.3550	5.3550	5.460
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	559	1.53	-	-	-	-	5.484
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	599	1.64	864.490000	3:32:35 PM	5.2600	5.3880	5.320
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	636	1.74	-	-	-	-	5.498
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	653	1.79	50.000000	2:58:00 PM	5.3250	5.3250	5.373
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	692	1.90	-	-	-	-	5.438
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	738	2.02	196.780000	3:59:22 PM	5.3000	5.3219	5.335
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	867	2.37	-	-	-	-	5.544
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	902	2.47	-	-	-	-	5.337
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	958	2.62	-	-	-	-	5.506
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	965	2.64	78.520000	3:08:19 PM	5.3000	5.3000	5.374
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1012	2.77	-	-	-	-	5.287
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1153	3.16	-	-	-	-	5.565
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1195	3.27	-	-	-	-	5.492
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1229	3.37	-	-	-	-	5.417
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1277	3.50	205.518000	2:59:56 PM	5.2500	5.3019	5.280
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1279	3.50	-	-	-	-	5.479
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1355	3.71	-	-	-	-	5.527
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1371	3.75	266.000000	3:49:47 PM	5.2500	5.3186	5.315
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1415	3.87	13.500000	3:29:12 PM	5.3250	5.3250	5.401
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1453	3.98	-	-	-	-	5.526
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1531	4.19	54.400000	3:13:04 PM	5.3500	5.3964	5.438
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1600	4.38	-	-	-	-	5.401
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1741	4.77	10,315.220000	3:52:39 PM	5.2150	5.2865	5.217
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1780	4.87	90.000000	2:30:21 PM	5.3950	5.4061	5.444
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1824	4.99	-	-	-	-	5.320
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1887	5.17	-	-	-	-	5.395
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1902	5.21	-	-	-	-	5.628
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1985	5.44	-	-	-	-	5.387
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2137	5.85	2,771.000000	3:48:22 PM	5.2250	5.2913	5.255
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2139	5.86	-	-	-	-	5.354

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2287	6.26	545.000000	11:14:13 AM	5.4250	5.4438	5.437
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2328	6.37	-	-	-	-	5.349
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2368	6.48	-	-	-	-	5.352
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2419	6.62	-	-	-	-	5.352
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2445	6.69	1,350.000000	3:49:36 PM	5.2500	5.2838	5.236
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2663	7.29	16.540000	3:50:52 PM	5.5750	5.4591	5.440
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2693	7.37	5.550000	10:44:45 AM	5.6000	5.5981	5.348
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2741	7.50	-	-	-	-	5.078
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2825	7.73	-	-	-	-	5.497
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2889	7.91	-	-	-	-	5.494
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3014	8.25	50.000000	3:50:12 PM	5.4000	5.4000	5.457
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3212	8.79	1,410.500000	3:59:36 PM	5.2000	5.3087	5.208
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3469	9.50	-	-	-	-	5.280
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3506	9.60	3,074.500000	3:58:46 PM	5.2000	5.3264	5.237
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4008	10.97	10.000000	10:48:57 AM	5.5000	5.5000	5.253
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4070	11.14	-	-	-	-	5.333
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4252	11.64	-	-	-	-	5.241
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4426	12.12	1,137.100000	3:43:24 PM	5.2400	5.3065	5.247
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4504	12.33	-	-	-	-	5.269
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4624	12.66	1.000000	2:10:37 PM	5.5500	5.5500	5.625
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4652	12.74	112.500000	2:46:17 PM	5.4300	5.5552	5.629
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4862	13.31	0.500000	11:20:38 AM	5.4850	5.4850	5.318
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4925	13.48	-	-	-	-	5.329
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5037	13.79	50.000000	3:42:12 PM	5.4550	5.4550	5.564
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5631	15.42	-	-	-	-	5.458
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5960	16.32	-	-	-	-	5.508
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6037	16.53	67.470000	3:56:11 PM	5.3750	5.4051	5.777
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6325	17.32	-	-	-	-	5.814
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6556	17.95	2.500000	3:38:23 PM	5.4750	5.4750	5.818
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6646	18.20	14.500000	3:24:36 PM	5.5000	5.5109	5.625
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6715	18.39	211.769000	2:59:02 PM	5.5500	5.5267	5.509
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6836	18.72	-	-	-	-	5.637
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7172	19.64	413.500000	3:01:08 PM	5.2650	5.3504	5.310
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7766	21.26	-	-	-	-	5.731