

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 01/09/19	RPTB 0 01/09/19	PIBL0618G115	-	7/11/2018	1/9/2019	7	0.019	-	-	-	-	5.446
RPTB 0 01/16/19	RPTB 0 01/16/19	PIBL1218A011	-	1/17/2018	1/16/2019	14	0.038	-	-	-	-	5.031
RPTB 0 01/23/19	RPTB 0 01/23/19	PIBL0618G124	-	7/25/2018	1/23/2019	21	0.057	10.12	3:22:04 PM	5.2250	5.2250	5.459
RPTB 0 01/30/19	RPTB 0 01/30/19	PIBL1218A020	-	1/31/2018	1/30/2019	28	0.077	-	-	-	-	5.218
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBL0618H132	-	8/8/2018	2/6/2019	35	0.096	30.75	3:55:11 PM	5.2500	5.2490	5.600
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	42	0.115	-	-	-	-	5.432
RPGB 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	48	0.131	-	-	-	-	4.782
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	49	0.134	-	-	-	-	5.505
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	56	0.153	-	-	-	-	5.485
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	63	0.172	8.66	2:53:21 PM	5.1500	5.1500	5.514
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	70	0.192	-	-	-	-	5.462
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	77	0.211	-	-	-	-	5.607
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	84	0.23	0.20	9:53:00 AM	5.2000	5.2000	5.630
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	91	0.249	7.72	3:11:52 PM	5.4000	5.1584	5.596
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	98	0.268	7.59	3:22:53 PM	5.5000	5.5000	5.525
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	105	0.287	12.38	11:21:16 AM	6.2750	6.2750	5.804
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	112	0.307	22.11	3:56:29 PM	6.3000	5.9269	6.025
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	114	0.312	-	-	-	-	6.646
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	118	0.323	26.61	3:09:54 PM	6.3200	6.3200	6.550
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	126	0.345	-	-	-	-	6.250
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	133	0.364	158.69	2:59:59 PM	6.6000	6.5711	6.589
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	140	0.383	0.18	9:48:44 AM	6.5000	6.5000	6.305
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	147	0.402	42.26	2:22:30 PM	6.4500	6.4871	6.261
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	154	0.422	7.08	3:08:26 PM	6.4500	6.2995	6.514
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	160	0.438	928.46	3:54:06 PM	6.4500	6.4956	6.515
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	168	0.46	0.62	11:21:03 AM	6.5000	6.5000	6.627
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	175	0.479	195.28	3:43:58 PM	6.4500	6.4884	6.511
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	182	0.498	42.29	3:38:47 PM	6.7500	6.3157	6.639
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	189	0.517	3.51	3:40:53 PM	6.7500	6.6844	6.699
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	196	0.537	0.51	11:05:41 AM	6.3500	6.3500	6.647
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	198	0.542	1.50	10:54:08 AM	6.8500	6.8500	6.863
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	203	0.556	2.05	10:48:15 AM	6.2500	6.2500	6.529
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	210	0.575	5.62	3:28:03 PM	6.3000	6.3000	6.475
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	217	0.594	-	-	-	-	6.676
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	224	0.613	-	-	-	-	6.674
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	230	0.63	-	-	-	-	6.571
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	238	0.652	-	-	-	-	6.733
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	240	0.657	-	-	-	-	6.533
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	245	0.671	16.49	3:14:22 PM	6.5000	6.5000	6.594
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	252	0.69	-	-	-	-	6.850
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	259	0.709	-	-	-	-	6.641
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	273	0.747	8.99	2:39:07 PM	6.6750	6.6750	6.844

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RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	280	0.767	-	-	-	-	6.654
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	287	0.786	3.00	3:21:53 PM	6.6700	6.6700	6.714
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	294	0.805	0.20	2:15:32 PM	6.9000	6.9000	6.714
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	301	0.824	-	-	-	-	6.706
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	308	0.843	-	-	-	-	6.680
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	315	0.862	-	-	-	-	6.650
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	322	0.882	1.67	2:04:48 PM	6.6000	6.6000	6.800
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	324	0.887	722.27	3:38:40 PM	6.8650	6.8563	6.850
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	329	0.901	28.42	3:41:29 PM	6.6000	6.6000	6.706
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	336	0.92	-	-	-	-	6.679
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	343	0.939	65.18	3:36:25 PM	6.6800	6.6764	6.679
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	375	1.027	12.00	3:09:26 PM	6.8500	6.8521	6.849
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	412	1.128	4.50	10:57:55 AM	6.8250	6.8250	6.745
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	465	1.273	18.55	3:14:58 PM	6.7400	6.8094	6.860
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	595	1.629	4.00	10:28:57 AM	6.9500	6.9500	6.808
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	596	1.632	6.00	3:22:51 PM	6.8500	6.8667	6.877
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	623	1.706	-	-	-	-	6.916
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	714	1.955	2.00	10:58:29 AM	6.8300	6.8300	7.128
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	754	2.064	22.00	11:01:00 AM	6.9250	6.8659	6.921
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	791	2.166	5.00	10:27:41 AM	6.9750	6.9750	6.559
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	808	2.212	20.00	3:16:41 PM	6.8750	6.8925	6.960
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	847	2.319	-	-	-	-	6.801
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	893	2.445	29.28	3:56:49 PM	6.8000	6.7201	6.880
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	1022	2.798	-	-	-	-	6.869
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	1057	2.894	-	-	-	-	6.974
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1113	3.047	-	-	-	-	6.922
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1120	3.066	0.61	10:52:45 AM	6.9750	6.9750	6.991
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1167	3.195	-	-	-	-	6.272
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1308	3.581	-	-	-	-	7.259
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1350	3.696	-	-	-	-	7.167
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1384	3.789	-	-	-	-	7.069
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1432	3.921	15.10	2:56:42 PM	6.8875	6.8879	6.927
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1434	3.926	-	-	-	-	7.055
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1510	4.134	-	-	-	-	7.020
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1526	4.178	8.00	3:33:09 PM	6.9025	6.9019	6.929
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1570	4.298	101.00	11:55:24 AM	6.9300	6.9312	6.975
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1608	4.402	-	-	-	-	7.071
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1686	4.616	14.71	2:12:26 PM	7.0500	7.0736	7.030
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1755	4.805	-	-	-	-	7.081
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1935	5.298	18.00	11:26:27 AM	6.9450	6.9617	7.080
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1979	5.418	-	-	-	-	6.986
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2042	5.591	-	-	-	-	7.090

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2057	5.632	3.00	10:58:55 AM	6.9850	6.9850	7.058
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2140	5.859	-	-	-	-	7.083
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2292	6.275	240.00	3:02:01 PM	6.9225	6.9267	6.924
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2294	6.281	-	-	-	-	7.046
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2442	6.686	121.00	3:58:08 PM	6.9200	6.9721	7.016
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2483	6.798	-	-	-	-	7.048
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2523	6.908	-	-	-	-	7.055
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2574	7.047	-	-	-	-	7.057
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2818	7.715	2.00	2:50:09 PM	7.5000	7.5000	7.175
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2848	7.797	1.10	10:46:49 AM	7.1500	7.1500	7.072
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2896	7.929	1.00	10:59:52 AM	7.1250	7.1250	7.033
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2980	8.159	1.20	10:46:41 AM	7.1500	7.1500	7.057
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	3044	8.334	2.26	2:47:18 PM	7.1300	7.1300	7.202
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3169	8.676	-	-	-	-	7.096
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3367	9.218	114.73	11:25:50 AM	6.9600	6.9830	6.989
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3624	9.922	-	-	-	-	7.059
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4163	11.398	-	-	-	-	7.076
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4225	11.567	-	-	-	-	7.148
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4407	12.066	-	-	-	-	7.076
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4581	12.542	81.00	3:50:29 PM	7.0000	6.9962	7.016
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4659	12.756	-	-	-	-	7.071
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4779	13.084	-	-	-	-	7.115
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4807	13.161	-	-	-	-	7.149
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	5017	13.736	-	-	-	-	7.193
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5080	13.908	-	-	-	-	7.205
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5192	14.215	0.15	2:19:29 PM	7.3250	7.3250	7.290
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5786	15.841	-	-	-	-	7.334
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6115	16.742	-	-	-	-	7.369
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6192	16.953	4.50	10:26:27 AM	7.7000	7.7000	7.351
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6480	17.741	-	-	-	-	7.415
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6711	18.374	-	-	-	-	7.441
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6801	18.62	-	-	-	-	7.449
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6870	18.809	13.27	-	-	-	7.919
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6991	19.14	-	-	-	-	7.467
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7921	21.687	-	-	-	-	7.533