

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 01/23/19	RPTB 0 01/23/19	PIBL0618G124	-	7/25/2018	1/23/2019	5	0.014	-	-	-	-	5.416
RPTB 0 01/30/19	RPTB 0 01/30/19	PIBL1218A020	-	1/31/2018	1/30/2019	12	0.033	119.08	2:27:51 PM	4.5000	4.6000	4.600
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBL0618H132	-	8/8/2018	2/6/2019	19	0.052	0.40	2:53:42 PM	4.9000	4.9000	6.108
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	26	0.071	-	-	-	-	5.396
RPGB 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	32	0.088	174.10	3:30:56 PM	5.4250	5.4493	5.435
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	33	0.09	-	-	-	-	5.523
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	40	0.11	1.52	11:28:32 AM	5.0500	5.0500	5.376
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	47	0.129	-	-	-	-	5.210
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	54	0.148	4.65	11:46:12 AM	5.0000	5.0162	5.507
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	61	0.167	-	-	-	-	5.468
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	68	0.186	-	-	-	-	5.439
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	75	0.205	0.33	10:14:15 AM	4.9750	4.9750	5.330
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	82	0.225	-	-	-	-	5.349
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	89	0.244	258.50	3:25:30 PM	5.2600	5.2438	5.262
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	96	0.263	0.29	11:41:25 AM	5.1250	5.1250	5.680
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	98	0.268	-	-	-	-	6.991
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	102	0.279	6.01	2:51:04 PM	5.2000	5.2000	5.437
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	110	0.301	2.00	2:51:42 PM	5.1500	5.1500	6.250
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	117	0.32	-	-	-	-	6.280
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	124	0.339	0.61	10:07:45 AM	5.7500	5.7500	6.033
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	131	0.359	146.36	3:26:26 PM	5.7500	5.7017	5.744
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	138	0.378	10.60	2:42:24 PM	5.9800	5.4274	6.516
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	144	0.394	20.00	3:26:37 PM	5.8000	5.8000	6.096
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	152	0.416	0.50	-	-	-	6.271
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	159	0.435	-	-	-	-	6.225
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	166	0.454	-	-	-	-	6.493
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	173	0.474	763.35	3:51:37 PM	5.9250	5.9042	5.898
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	180	0.493	75.21	2:59:30 PM	5.2500	5.3804	5.498
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	182	0.498	-	-	-	-	6.189
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	187	0.512	167.32	3:50:47 PM	5.7500	5.7654	5.877
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	194	0.531	14.57	3:44:09 PM	5.8000	5.8309	6.015
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	201	0.55	8.15	10:41:13 AM	6.1000	6.0209	6.194
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	208	0.569	7.15	11:30:22 AM	5.9000	5.9366	6.216
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	214	0.586	56.70	2:55:37 PM	5.8000	5.9185	6.292
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	222	0.608	80.33	3:16:49 PM	5.8500	5.9899	6.145
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	224	0.613	-	-	-	-	6.135
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	229	0.627	12.35	2:02:50 PM	6.0000	5.9721	6.203
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	236	0.646	67.83	3:04:08 PM	6.0500	6.0468	6.393
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	243	0.665	37.22	3:10:40 PM	5.8500	5.8628	6.727
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	257	0.704	19.53	3:24:27 PM	5.9000	5.9717	6.575

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RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	264	0.723	60.00	11:14:57 AM	6.0500	6.0500	6.110
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	271	0.742	38.63	2:43:55 PM	6.0750	6.0458	6.938
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	278	0.761	17.95	10:25:42 AM	6.0500	6.0500	6.210
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	285	0.78	-	-	-	-	6.285
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	292	0.799	148.85	3:56:01 PM	5.9500	5.9647	6.002
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	299	0.819	2.07	9:48:59 AM	6.0000	6.0000	6.150
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	306	0.838	65.38	3:07:28 PM	6.0000	5.9975	6.076
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	308	0.843	1035.21	3:04:10 PM	6.0000	5.9793	5.987
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	313	0.857	-	-	-	-	6.152
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	320	0.876	34.26	3:14:25 PM	5.9150	5.9496	6.050
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	327	0.895	3.01	3:52:22 PM	6.0500	5.9761	6.224
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	355	0.972	60.32	3:09:15 PM	6.0000	5.9520	6.193
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	359	0.983	20.00	10:33:32 AM	6.1000	6.1000	6.077
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	362	0.991	74.19	3:49:09 PM	6.0000	5.9899	6.167
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	396	1.084	-	-	-	-	6.223
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	449	1.229	47.10	3:39:04 PM	6.0600	6.0546	6.078
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	579	1.585	-	-	-	-	6.208
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	580	1.588	59.92	3:37:52 PM	6.1500	6.1276	6.169
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	607	1.662	-	-	-	-	6.302
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	698	1.911	-	-	-	-	6.470
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	738	2.021	40.00	2:00:53 PM	6.0750	6.0750	6.187
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	775	2.122	-	-	-	-	6.092
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	792	2.168	2.80	9:35:10 AM	6.1000	6.1000	6.170
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	831	2.275	10.00	9:32:00 AM	6.3750	6.3750	6.738
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	877	2.401	66.54	3:40:18 PM	6.1000	6.0996	6.128
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	1006	2.754	-	-	-	-	6.182
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	1041	2.85	0.50	11:39:54 AM	6.1500	6.1500	6.332
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1097	3.003	5.50	10:26:29 AM	6.1600	6.1600	6.640
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1104	3.023	16.00	2:59:37 PM	6.1500	6.1500	6.265
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1151	3.151	-	-	-	-	5.754
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1292	3.537	-	-	-	-	6.554
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1334	3.652	-	-	-	-	6.465
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1368	3.745	-	-	-	-	6.369
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1416	3.877	17.82	3:09:13 PM	6.2000	6.1625	6.200
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1418	3.882	-	-	-	-	6.357
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1494	4.09	-	-	-	-	6.383
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1510	4.134	2956.22	3:58:55 PM	6.1875	6.1839	6.188
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1554	4.255	9.74	11:21:48 AM	6.2500	6.2500	6.272
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1592	4.359	-	-	-	-	6.378
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1670	4.572	28.88	3:32:11 PM	6.2500	6.2646	6.350

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1739	4.761	-	-	-	-	-	6.394
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1919	5.254	10.00	2:38:06 PM	6.2475	6.2475	-	6.361
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1963	5.374	-	-	-	-	-	6.315
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2026	5.547	-	-	-	-	-	6.418
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2041	5.588	12.06	-	-	-	-	6.535
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2124	5.815	-	-	-	-	-	6.418
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2276	6.231	2492.80	3:59:15 PM	6.2350	6.2249	-	6.231
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2278	6.237	-	-	-	-	-	6.392
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2426	6.642	75.00	11:02:19 AM	6.2750	6.2833	-	6.305
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2467	6.754	-	-	-	-	-	6.406
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2507	6.864	-	-	-	-	-	6.415
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2558	7.003	-	-	-	-	-	6.422
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2802	7.671	100.00	3:23:19 PM	6.4000	6.4000	-	6.462
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2832	7.754	5.00	9:01:00 AM	6.3650	6.3650	-	6.454
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2880	7.885	-	-	-	-	-	6.419
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2964	8.115	-	-	-	-	-	6.448
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	3028	8.29	280.00	11:48:12 AM	6.4500	6.4179	-	6.426
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3153	8.632	-	-	-	-	-	6.625
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3351	9.175	1610.00	3:09:04 PM	6.3950	6.3791	-	6.386
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3608	9.878	-	-	-	-	-	6.483
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3645	9.979	1166.37	3:54:00 PM	6.4000	6.3852	-	6.399
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4147	11.354	-	-	-	-	-	6.483
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4209	11.524	-	-	-	-	-	6.544
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4391	12.022	-	-	-	-	-	6.458
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4565	12.498	284.40	3:02:07 PM	6.4500	6.4182	-	6.413
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4643	12.712	-	-	-	-	-	6.412
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4763	13.04	10.00	11:37:12 AM	6.5000	6.5000	-	6.434
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4791	13.117	2.50	2:36:36 PM	6.5200	6.5000	-	6.788
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	5001	13.692	-	-	-	-	-	6.484
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5064	13.864	-	-	-	-	-	6.489
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5176	14.171	-	-	-	-	-	6.667
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5770	15.797	-	-	-	-	-	6.576
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6099	16.698	-	-	-	-	-	6.617
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6176	16.909	-	-	-	-	-	6.601
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6464	17.697	-	-	-	-	-	6.679
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6695	18.33	-	-	-	-	-	6.719
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6785	18.576	-	-	-	-	-	6.733
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6854	18.765	2.45	11:05:04 AM	6.6600	6.6600	-	6.761
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6975	19.097	-	-	-	-	-	6.764
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7905	21.643	0.65	10:51:23 AM	6.7700	6.7700	-	6.882