

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 01/30/19	RPTB 0 01/30/19	PIBL1218A020	-	1/31/2018	1/30/2019	6	0.016	1.50	3:19:30 PM	4.8000	4.8000	4.600	
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBLO618H132	-	8/8/2018	2/6/2019	13	0.036	-	-	-	-	5.295	
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	20	0.055	6.06	2:37:29 PM	4.9500	4.7206	5.286	
RPGB 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	26	0.071	1.00	3:18:12 PM	5.4500	5.4500	5.388	
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBLO618H141	-	8/22/2018	2/20/2019	27	0.074	15.57	2:34:47 PM	4.9500	4.9826	5.316	
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBLO618H150	-	8/29/2018	2/27/2019	34	0.093	-	-	-	-	5.507	
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBLO618I168	-	9/5/2018	3/6/2019	41	0.112	-	-	-	-	5.606	
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	48	0.131	-	-	-	-	5.507	
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBLO618I177	-	9/19/2018	3/20/2019	55	0.151	-	-	-	-	5.463	
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	62	0.17	-	-	-	-	5.516	
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBLO618J185	-	10/3/2018	4/3/2019	69	0.189	-	-	-	-	5.190	
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBLO618J194	-	10/10/2018	4/10/2019	76	0.208	-	-	-	-	5.394	
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	83	0.227	105.71	3:47:58 PM	5.1350	5.2048	5.245	
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	90	0.246	260.75	3:52:07 PM	5.2370	5.2542	5.282	
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	92	0.252	-	-	-	-	6.948	
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBLO618J201	-	10/31/2018	4/30/2019	96	0.263	29.21	3:53:59 PM	5.5000	5.2773	5.306	
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBLO618K218	-	11/7/2018	5/8/2019	104	0.285	4.50	3:55:29 PM	5.6000	5.6000	6.190	
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	111	0.304	163.06	2:29:00 PM	5.1250	5.4854	5.500	
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	118	0.323	2.00	9:52:00 AM	5.7500	5.7500	5.700	
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	125	0.342	35.76	2:48:59 PM	5.6750	5.6639	5.766	
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	132	0.361	21.58	2:05:29 PM	5.8250	5.8088	6.147	
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	138	0.378	32.98	2:33:07 PM	5.8000	5.8000	5.860	
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	146	0.4	0.90	2:10:51 PM	5.6000	5.6000	6.144	
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	153	0.419	-	-	-	-	6.170	
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	160	0.438	1.00	9:49:39 AM	5.8000	5.8000	6.378	
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	167	0.457	13.09	3:24:45 PM	5.6250	5.6249	5.910	
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	174	0.476	52.35	11:45:43 AM	5.7000	5.6930	5.836	
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	176	0.482	3.91	3:49:08 PM	6.0000	6.0000	5.920	
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	181	0.496	295.01	3:50:31 PM	5.7250	5.8113	5.841	
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	188	0.515	-	-	-	-	6.015	
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	195	0.534	0.25	2:55:46 PM	5.9000	5.9000	6.204	
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	202	0.553	64.77	10:59:55 AM	5.8000	5.8935	5.895	
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	208	0.569	1.53	11:08:14 AM	5.9000	5.9000	6.319	
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	216	0.591	0.20	2:55:34 PM	5.9250	5.9250	6.143	
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	218	0.597	-	-	-	-	6.124	
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	223	0.611	0.30	2:41:08 PM	5.8000	5.8000	5.997	
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	230	0.63	2.32	3:55:19 PM	5.8700	5.9099	5.950	
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	237	0.649	0.20	11:01:56 AM	5.9500	5.9500	6.435	
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	251	0.687	-	-	-	-	6.000	
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	258	0.706	13.09	10:28:37 AM	5.9000	5.9000	6.109	
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	265	0.726	-	-	-	-	6.699	
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	272	0.745	16.08	3:00:01 PM	5.8000	5.8000	5.886	

RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	279	0.764	1.24	2:38:15 PM	5.8000	5.8000	5.950
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	286	0.783	3.70	11:03:41 AM	5.9300	5.9151	5.973
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	293	0.802	2.65	-	-	-	6.024
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	300	0.821	-	-	-	-	5.968
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	302	0.827	242.14	3:01:29 PM	6.0100	6.0036	6.033
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	307	0.841	-	-	-	-	6.152
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	314	0.86	2.00	3:48:23 PM	5.9100	5.9100	5.927
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	321	0.879	0.54	3:09:02 PM	5.8500	5.8592	6.218
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	349	0.956	60.00	3:51:45 PM	6.0250	6.0250	6.059
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	353	0.966	17.50	3:44:52 PM	6.1000	6.0546	6.053
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	356	0.975	-	-	-	-	6.170
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	363	0.994	106.05	3:30:29 PM	5.9450	5.9464	6.020
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	390	1.068	-	-	-	-	6.209
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	443	1.213	60.73	3:50:25 PM	6.1250	6.0957	6.101
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	573	1.569	5.00	11:17:54 AM	6.2000	6.2000	6.192
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	574	1.572	164.33	3:49:41 PM	6.1750	6.1686	6.181
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	601	1.645	-	-	-	-	6.284
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	692	1.895	-	-	-	-	6.449
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	732	2.004	-	-	-	-	6.208
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	769	2.105	-	-	-	-	6.077
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	786	2.152	22.91	3:48:55 PM	6.2150	6.1944	6.207
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	825	2.259	50.00	9:53:02 AM	6.4500	6.4500	6.450
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	871	2.385	132.13	2:58:33 PM	6.1500	6.1629	6.182
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	1000	2.738	-	-	-	-	6.168
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	1035	2.834	-	-	-	-	6.334
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1091	2.987	-	-	-	-	6.272
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1098	3.006	-	-	-	-	6.270
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1145	3.135	-	-	-	-	5.748
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1286	3.521	11.40	9:11:27 AM	6.4500	6.4500	6.538
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1328	3.636	-	-	-	-	6.450
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1362	3.729	-	-	-	-	6.357
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1410	3.86	984.30	3:20:40 PM	6.2100	6.2103	6.200
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1412	3.866	8.30	11:43:17 AM	6.3000	6.3000	6.343
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1488	4.074	34.00	3:08:15 PM	6.3250	6.3250	6.370
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1504	4.118	2350.07	3:57:00 PM	6.2400	6.2408	6.236
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1548	4.238	1.00	2:33:26 PM	6.2500	6.2500	6.297
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1586	4.342	-	-	-	-	6.366
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1664	4.556	21.44	3:38:48 PM	6.3000	6.3130	6.352
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1733	4.745	-	-	-	-	6.381
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1913	5.238	21.10	10:29:57 AM	6.3000	6.3000	6.378
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1957	5.358	-	-	-	-	6.300
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2020	5.53	-	-	-	-	6.402
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2035	5.572	-	-	-	-	6.531

RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2118	5.799	-	-	-	-	6.400
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2270	6.215	45.00	2:10:42 PM	6.2900	6.2983	6.291
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2272	6.22	-	-	-	-	6.373
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2420	6.626	-	-	-	-	6.307
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2461	6.738	-	-	-	-	6.385
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2501	6.847	-	-	-	-	6.394
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2552	6.987	-	-	-	-	6.399
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2796	7.655	-	-	-	-	6.416
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2826	7.737	1.00	11:04:21 AM	6.4800	6.4800	6.432
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2874	7.869	-	-	-	-	6.397
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2958	8.099	0.20	10:42:12 AM	6.2000	6.4051	6.426
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	3022	8.274	-	-	-	-	6.439
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3147	8.616	-	-	-	-	6.604
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3345	9.158	1086.00	11:42:52 AM	6.4300	6.4441	6.441
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3602	9.862	-	-	-	-	6.478
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3639	9.963	559.20	3:02:07 PM	6.4100	6.4326	6.434
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4141	11.337	-	-	-	-	6.506
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4203	11.507	-	-	-	-	6.569
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4385	12.005	-	-	-	-	6.494
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4559	12.482	13.00	2:47:12 PM	6.4700	6.4700	6.462
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4637	12.695	-	-	-	-	6.463
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4757	13.024	2.20	10:58:04 AM	6.6250	6.6250	6.491
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4785	13.101	1.00	10:03:04 AM	6.5500	6.5500	6.789
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	4995	13.676	-	-	-	-	6.531
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5058	13.848	-	-	-	-	6.534
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5170	14.155	-	-	-	-	6.601
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5764	15.781	-	-	-	-	6.590
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6093	16.682	-	-	-	-	6.616
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6170	16.893	-	-	-	-	6.598
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6458	17.681	-	-	-	-	6.664
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6689	18.313	-	-	-	-	6.698
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6779	18.56	-	-	-	-	6.710
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6848	18.749	2.00	2:59:29 PM	6.9500	6.8625	6.769
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6969	19.08	-	-	-	-	6.737
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.75	1/24/2019	1/24/2039	7305	20	2187.38	3:12:12 PM	6.7575	6.7687	6.753
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7899	21.626	1.00	3:19:45 PM	6.8500	6.8500	6.922