

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	2	0.005	-	-	-	-	-
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBLO618H132	-	8/8/2018	2/6/2019	9	0.025	-	-	-	-	5.423
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	16	0.044	0.05	11:24:02 AM	5.0000	5.0000	5.289
RPGB 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	22	0.06	-	-	-	-	4.897
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBLO618H141	-	8/22/2018	2/20/2019	23	0.063	1.00	11:52:39 AM	5.1500	5.1500	5.322
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBLO618H150	-	8/29/2018	2/27/2019	30	0.082	10.11	3:16:28 PM	5.2475	5.2475	5.533
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBLO618I168	-	9/5/2018	3/6/2019	37	0.101	-	-	-	-	5.610
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	44	0.12	-	-	-	-	5.553
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBLO618I177	-	9/19/2018	3/20/2019	51	0.14	-	-	-	-	5.460
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	58	0.159	-	-	-	-	5.473
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBLO618J185	-	10/3/2018	4/3/2019	65	0.178	-	-	-	-	5.192
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBLO618J194	-	10/10/2018	4/10/2019	72	0.197	5.30	2:11:45 PM	4.9500	5.0915	5.454
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	79	0.216	80.68	3:27:43 PM	5.2000	5.2522	5.250
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	86	0.235	204.55	3:57:37 PM	5.2350	5.2882	5.285
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	88	0.241	-	-	-	-	6.881
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBLO618J201	-	10/31/2018	4/30/2019	92	0.252	411.38	3:43:25 PM	5.2500	5.3766	5.383
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBLO618K218	-	11/7/2018	5/8/2019	100	0.274	0.30	10:31:42 AM	5.1000	5.1000	6.088
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	107	0.293	9.24	3:09:16 PM	5.5000	5.4511	5.500
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	114	0.312	-	-	-	-	5.700
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	121	0.331	687.63	3:36:08 PM	5.6000	5.6610	5.658
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	128	0.35	26.32	3:08:41 PM	5.6500	5.6289	6.041
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	134	0.367	5.10	9:20:17 AM	5.7000	5.7000	5.860
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	142	0.389	0.31	10:30:41 AM	5.6000	5.6000	6.032
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	149	0.408	-	-	-	-	6.035
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	156	0.427	-	-	-	-	6.258
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	163	0.446	78.56	2:35:00 PM	5.8000	5.7987	5.876
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	170	0.465	-	-	-	-	5.843
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	172	0.471	10.74	11:13:08 AM	5.8550	5.9797	5.944
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	177	0.485	458.05	3:53:39 PM	5.8750	5.8490	5.865
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	184	0.504	6.02	2:33:28 PM	5.8000	5.9246	6.015
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	191	0.523	-	-	-	-	6.101
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	198	0.542	-	-	-	-	5.895
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	204	0.559	-	-	-	-	6.272
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	212	0.58	12.00	10:47:06 AM	5.9000	5.9000	6.064
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	214	0.586	-	-	-	-	6.127
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	219	0.6	10.67	2:04:47 PM	5.9100	5.9091	5.950
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	226	0.619	15.86	3:53:11 PM	5.9250	5.9250	5.950
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	233	0.638	0.73	11:28:59 AM	5.8300	5.8300	6.334
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	247	0.676	2.06	3:09:14 PM	5.9500	5.9500	5.962
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	254	0.695	-	-	-	-	6.109
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	261	0.715	2.00	-	-	-	6.746
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	268	0.734	0.52	2:50:16 PM	5.8000	5.8000	5.883

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RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	275	0.753	-	-	-	-	5.950
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	282	0.772	261.67	3:25:55 PM	5.8750	5.9451	5.968
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	289	0.791	-	-	-	-	6.011
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	296	0.81	-	-	-	-	5.968
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	298	0.816	270.34	3:49:28 PM	6.0000	6.0034	6.015
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	303	0.83	-	-	-	-	6.146
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	310	0.849	104.00	3:23:24 PM	5.9500	5.9485	5.938
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	317	0.868	3.36	2:15:49 PM	6.0000	5.9768	6.000
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	345	0.945	-	-	-	-	6.046
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	349	0.956	-	-	-	-	6.087
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	352	0.964	-	-	-	-	6.071
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	359	0.983	376.17	3:55:27 PM	5.9850	5.9788	5.975
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	386	1.057	-	-	-	-	6.199
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	439	1.202	33.09	2:22:11 PM	6.1250	6.0533	6.126
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	569	1.558	-	-	-	-	6.183
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	570	1.561	1.80	2:40:54 PM	6.1000	6.1542	6.190
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	597	1.635	6.50	11:34:40 AM	6.2750	6.2750	6.273
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	688	1.884	-	-	-	-	6.438
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	728	1.993	1250.00	3:19:38 PM	6.1500	6.1532	6.159
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	765	2.094	1.00	2:02:38 PM	6.2250	6.2250	6.068
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	782	2.141	1.77	11:37:21 AM	6.2000	6.2175	6.224
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	821	2.248	-	-	-	-	6.450
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	867	2.374	6.85	3:43:05 PM	6.1800	6.1417	6.187
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	996	2.727	-	-	-	-	6.154
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	1031	2.823	-	-	-	-	6.336
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1087	2.976	-	-	-	-	6.237
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1094	2.995	12.82	11:35:42 AM	6.2200	6.2117	6.276
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1141	3.124	-	-	-	-	5.735
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1282	3.51	-	-	-	-	6.517
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1324	3.625	-	-	-	-	6.428
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1358	3.718	-	-	-	-	6.335
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1406	3.849	56.51	3:48:59 PM	6.2000	6.1760	6.199
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1408	3.855	-	-	-	-	6.321
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1484	4.063	-	-	-	-	6.356
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1500	4.107	933.39	3:58:17 PM	6.2300	6.2338	6.242
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1544	4.227	-	-	-	-	6.284
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1582	4.331	-	-	-	-	6.437
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1660	4.545	7.75	3:51:59 PM	6.5500	6.4113	6.359
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1729	4.734	-	-	-	-	6.355
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1909	5.227	23.31	3:23:33 PM	6.2800	6.2800	6.389
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1953	5.347	-	-	-	-	6.274
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2016	5.52	-	-	-	-	6.375

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2031	5.561	1.50	11:41:37 AM	6.3500	6.3500	6.495
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2114	5.788	-	-	-	-	6.373
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2266	6.204	401.00	3:40:02 PM	6.2850	6.2906	6.293
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2268	6.209	-	-	-	-	6.346
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2416	6.615	-	-	-	-	6.323
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2457	6.727	-	-	-	-	6.360
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2497	6.836	-	-	-	-	6.369
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2548	6.976	-	-	-	-	6.375
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2792	7.644	-	-	-	-	6.420
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2822	7.726	10.10	3:19:53 PM	6.4255	6.4255	6.411
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2870	7.858	-	-	-	-	6.377
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2954	8.088	-	-	-	-	6.407
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	3018	8.263	-	-	-	-	6.448
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3143	8.605	-	-	-	-	6.586
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3341	9.147	1140.00	3:53:02 PM	6.4250	6.4372	6.431
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3598	9.851	-	-	-	-	6.467
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3635	9.952	710.21	3:59:34 PM	6.4300	6.4313	6.431
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4137	11.326	-	-	-	-	6.498
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4199	11.496	-	-	-	-	6.561
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4381	11.995	-	-	-	-	6.486
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4555	12.471	0.50	9:39:06 AM	6.4850	6.4850	6.456
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4633	12.684	-	-	-	-	6.454
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4753	13.013	-	-	-	-	6.480
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4781	13.09	1.00	2:36:02 PM	6.6000	6.5750	6.789
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	4991	13.665	-	-	-	-	6.523
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5054	13.837	-	-	-	-	6.526
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5166	14.144	1.25	11:37:14 AM	6.6500	6.6200	6.554
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5760	15.77	-	-	-	-	6.588
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6089	16.671	-	-	-	-	6.617
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6166	16.882	15.00	11:16:21 AM	6.6500	6.6500	6.599
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6454	17.67	-	-	-	-	6.668
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6685	18.303	20.00	-	-	-	6.702
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6775	18.549	-	-	-	-	6.715
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6844	18.738	2.67	2:17:30 PM	6.7750	6.7335	6.802
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6965	19.069	-	-	-	-	6.742
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.75	1/24/2019	1/24/2039	7301	19.989	150.00	3:53:39 PM	6.7500	6.7458	6.744
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7895	21.615	-	-	-	-	6.877