

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 02/06/19	RPTB 0 02/06/19	PIBL0618H132	-	8/8/2018	2/6/2019	7	0.019	-	-	-	-	5.418
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	14	0.038	-	-	-	-	5.304
RPGB 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	20	0.055	-	-	-	-	4.850
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	21	0.057	9.20	2:39:28 PM	4.7500	4.7761	5.328
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	28	0.077	-	-	-	-	5.564
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	35	0.096	0.05	2:53:30 PM	5.2400	5.2400	5.614
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	42	0.115	0.30	9:54:21 AM	5.2500	5.2500	5.560
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	49	0.134	-	-	-	-	5.462
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	56	0.153	5.33	10:31:53 AM	5.2700	5.2700	5.467
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	63	0.172	5.26	3:17:50 PM	5.1000	5.4330	5.185
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	70	0.192	2.17	2:31:39 PM	6.0000	5.1630	5.471
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	77	0.211	141.52	3:19:37 PM	5.2500	5.2052	5.247
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	84	0.23	57.13	3:49:31 PM	5.2100	5.2027	5.287
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	86	0.235	-	-	-	-	7.001
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	90	0.246	1,991.55	3:45:31 PM	5.3250	5.3344	5.341
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	98	0.268	94.45	3:08:05 PM	5.5000	5.4329	5.500
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	105	0.287	1,185.24	3:54:56 PM	5.4000	5.4345	5.467
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	112	0.307	-	-	-	-	5.700
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	119	0.326	684.82	3:58:04 PM	5.5750	5.5698	5.605
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	126	0.345	34.02	2:46:39 PM	5.3500	5.3499	5.600
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	132	0.361	19.80	2:39:18 PM	5.8000	5.6404	5.860
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	140	0.383	0.55	3:21:52 PM	5.6000	5.6000	6.008
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	147	0.402	-	-	-	-	6.010
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	154	0.422	12.50	11:21:22 AM	5.6000	5.6800	6.231
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	161	0.441	27.09	11:37:10 AM	5.6000	5.7978	5.861
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	168	0.46	42.63	3:09:19 PM	5.6500	5.7353	5.925
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	170	0.465	-	-	-	-	5.950
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	175	0.479	1,156.23	3:34:40 PM	5.8550	5.8476	5.861
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	182	0.498	641.71	3:56:02 PM	5.8850	5.8845	5.898
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	189	0.517	1.00	3:15:09 PM	5.8000	5.8000	6.100
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	196	0.537	-	-	-	-	5.895
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	202	0.553	-	-	-	-	6.242
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	210	0.575	-	-	-	-	6.023
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	212	0.58	-	-	-	-	6.097
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	217	0.594	2.07	3:27:19 PM	5.8800	5.8193	5.950
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	224	0.613	38.90	3:56:32 PM	5.8050	5.9215	5.950
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	231	0.632	-	-	-	-	6.290
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	245	0.671	-	-	-	-	5.945
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	252	0.69	0.50	3:29:12 PM	5.9500	5.9500	6.109
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	259	0.709	-	-	-	-	6.726
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	266	0.728	-	-	-	-	5.883
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	273	0.747	12.00	2:52:21 PM	5.8000	5.8000	5.950

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RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	280	0.767	63.07	3:42:57 PM	5.9000	5.9141	5.967
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	287	0.786	5.73	11:48:37 AM	5.9500	5.9500	5.972
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	294	0.805	1,650.52	2:30:40 PM	5.9200	5.9200	5.929
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	296	0.81	604.13	3:52:39 PM	5.9850	5.9879	6.013
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	301	0.824	-	-	-	-	6.143
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	308	0.843	1.24	2:28:21 PM	5.8250	5.9081	5.941
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	315	0.862	1.27	9:24:22 AM	5.9000	5.9000	6.002
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	343	0.939	200.00	11:24:39 AM	5.9600	5.9625	5.978
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	347	0.95	-	-	-	-	6.097
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	350	0.958	142.82	11:04:38 AM	5.9650	5.9650	5.974
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	357	0.977	476.75	3:58:48 PM	5.9750	5.9658	5.972
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	364	0.997	1,010.07	3:42:45 PM	5.9500	5.9625	5.960
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	384	1.051	-	-	-	-	6.164
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	437	1.196	172.41	3:52:17 PM	6.0800	6.0292	6.048
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	567	1.552	-	-	-	-	6.144
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	568	1.555	1.00	2:54:34 PM	6.1250	6.1250	6.103
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	595	1.629	-	-	-	-	6.233
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	686	1.878	-	-	-	-	6.395
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	726	1.988	-	-	-	-	6.084
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	763	2.089	-	-	-	-	6.028
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	780	2.136	-	-	-	-	6.138
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	819	2.242	-	-	-	-	6.450
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	865	2.368	81.13	3:42:06 PM	6.0500	6.0968	6.100
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	994	2.721	-	-	-	-	6.117
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	1029	2.817	1.39	2:48:10 PM	6.1250	6.1250	6.336
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1085	2.971	50.00	3:21:32 PM	6.1700	6.1700	6.208
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1092	2.99	-	-	-	-	6.230
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1139	3.118	-	-	-	-	5.704
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1280	3.504	1.00	11:27:06 AM	6.1950	6.1950	6.484
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1322	3.619	-	-	-	-	6.397
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1356	3.713	-	-	-	-	6.306
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1404	3.844	52.90	3:52:35 PM	6.1850	6.1852	6.191
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1406	3.849	-	-	-	-	6.293
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1482	4.057	-	-	-	-	6.342
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1498	4.101	2,808.36	3:44:27 PM	6.1950	6.1943	6.197
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1542	4.222	201.00	3:12:07 PM	6.2750	6.2524	6.259
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1580	4.326	-	-	-	-	6.406
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1658	4.539	18.05	3:09:44 PM	6.2850	6.3115	6.361
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1727	4.728	-	-	-	-	6.335
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1907	5.221	-	-	-	-	6.357
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1951	5.342	-	-	-	-	6.260
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2014	5.514	-	-	-	-	6.362

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2029	5.555	39.00	3:37:49 PM	6.3000	6.3000	6.481
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2112	5.782	-	-	-	-	6.362
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2264	6.198	2,760.50	3:57:56 PM	6.3000	6.2915	6.294
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2266	6.204	-	-	-	-	6.338
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2414	6.609	200.50	3:47:26 PM	6.3250	6.3126	6.308
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2455	6.721	-	-	-	-	6.355
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2495	6.831	5.73	11:50:52 AM	6.3300	6.3300	6.365
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2546	6.971	-	-	-	-	6.371
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2790	7.639	1.22	2:30:07 PM	6.5000	6.4795	6.437
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2820	7.721	4.00	2:54:27 PM	6.4000	6.4000	6.410
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2868	7.852	-	-	-	-	6.377
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2952	8.082	-	-	-	-	6.407
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	3016	8.257	-	-	-	-	6.455
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3141	8.6	-	-	-	-	6.586
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3339	9.142	1,600.00	3:47:58 PM	6.4400	6.4322	6.441
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3596	9.845	-	-	-	-	6.467
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3633	9.947	1,985.00	3:56:41 PM	6.4375	6.4388	6.441
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4135	11.321	-	-	-	-	6.498
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4197	11.491	-	-	-	-	6.560
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4379	11.989	-	-	-	-	6.486
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4553	12.465	30.00	3:12:04 PM	6.4500	6.4500	6.457
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4631	12.679	-	-	-	-	6.456
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4751	13.008	-	-	-	-	6.483
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4779	13.084	15.75	3:45:16 PM	6.5500	6.5519	6.789
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4989	13.659	-	-	-	-	6.525
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5052	13.832	-	-	-	-	6.528
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5164	14.138	-	-	-	-	6.555
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5758	15.765	-	-	-	-	6.586
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6087	16.665	-	-	-	-	6.613
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6164	16.876	-	-	-	-	6.594
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6452	17.665	-	-	-	-	6.660
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6683	18.297	-	-	-	-	6.692
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6773	18.543	-	-	-	-	6.704
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6842	18.732	7.10	3:02:33 PM	6.7750	6.7377	6.757
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6963	19.064	-	-	-	-	6.729
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7299	19.984	1,188.50	3:57:55 PM	6.7500	6.7502	6.750
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7893	21.61	26.44	3:52:19 PM	6.7600	6.7611	6.878