

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	2	0.005	-	-	-	-	-
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	9	0.025	-	-	-	-	5.302
RPGB 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	15	0.041	-	-	-	-	3.796
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	16	0.044	0.51	9:36:16 AM	5.2500	5.2500	5.376
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	23	0.063	-	-	-	-	5.480
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	30	0.082	3.00	11:10:27 AM	5.2000	5.2000	5.611
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	37	0.101	-	-	-	-	5.445
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	44	0.12	-	-	-	-	5.411
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	51	0.14	-	-	-	-	5.444
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	58	0.159	0.22	10:22:06 AM	4.9500	4.9500	5.160
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	65	0.178	1.00	11:08:49 AM	5.3500	5.3500	5.403
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	72	0.197	-	-	-	-	5.244
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	79	0.216	50.70	11:30:16 AM	5.0500	5.3853	5.289
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	81	0.222	-	-	-	-	6.818
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	85	0.233	57.50	3:43:27 PM	5.2750	5.3832	5.347
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	93	0.255	401.21	3:55:43 PM	5.1500	5.3754	5.370
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	100	0.274	66.75	3:02:05 PM	5.2000	5.1851	5.467
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	107	0.293	3.39	2:47:37 PM	5.6000	5.3094	5.699
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	114	0.312	54.62	3:36:38 PM	5.2500	5.2576	5.492
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	121	0.331	4.50	2:21:33 PM	5.5750	5.5889	5.600
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	127	0.348	26.32	2:54:07 PM	5.6700	5.6694	5.486
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	135	0.37	4.00	3:25:10 PM	5.4000	5.4000	5.942
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	142	0.389	0.51	10:49:30 AM	5.6000	5.6000	5.943
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	149	0.408	20.31	2:17:10 PM	5.5000	5.5000	6.162
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	156	0.427	1.96	3:25:01 PM	5.5500	5.6220	5.839
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	163	0.446	8.59	2:49:00 PM	5.5500	5.5500	5.911
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	165	0.452	2.97	3:37:14 PM	5.8500	5.8500	5.989
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	170	0.465	286.11	3:15:46 PM	5.7250	5.7672	5.805
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	177	0.485	201.81	3:40:19 PM	5.7500	5.7546	5.820
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	184	0.504	1.34	10:49:59 AM	5.7250	5.7250	6.471
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	191	0.523	27.08	3:48:05 PM	5.4250	5.4545	5.809
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	197	0.539	9.66	3:10:58 PM	5.9000	5.8710	6.531
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	205	0.561	61.26	3:32:57 PM	5.7500	5.7796	5.979
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	207	0.567	-	-	-	-	5.961
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	212	0.58	132.65	3:23:13 PM	5.7900	5.7947	5.736
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	219	0.6	34.04	2:43:33 PM	5.8500	5.8377	5.956
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	226	0.619	1.30	10:49:32 AM	5.9000	5.9000	6.251
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	240	0.657	11.32	2:01:07 PM	5.8100	5.8100	5.914
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	247	0.676	6.19	3:31:54 PM	5.8250	5.8250	6.109
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	254	0.695	5.15	2:43:40 PM	5.8200	5.8200	6.693
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	261	0.715	21.44	2:55:46 PM	5.8000	5.7750	5.883
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	268	0.734	8.05	3:56:13 PM	5.8350	5.8417	5.950

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RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	275	0.753	-	-	-	-	5.967
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	282	0.772	-	-	-	-	5.970
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	289	0.791	-	-	-	-	5.931
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	291	0.797	239.23	3:42:18 PM	5.9000	5.8967	5.945
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	296	0.81	-	-	-	-	6.140
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	303	0.83	0.69	2:48:04 PM	5.7850	5.7850	5.912
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	310	0.849	19.54	2:59:29 PM	5.5000	5.5166	5.821
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	338	0.925	4.30	3:58:52 PM	5.8250	5.8250	5.978
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	342	0.936	100.00	10:12:33 AM	5.8750	5.9125	5.899
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	345	0.945	11.13	3:51:05 PM	5.5000	5.6682	5.932
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	352	0.964	21.84	3:55:30 PM	5.7950	5.8023	5.914
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	359	0.983	104.44	3:35:42 PM	5.9000	5.9079	5.922
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	379	1.038	-	-	-	-	6.030
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	432	1.183	14.58	3:45:35 PM	5.8500	5.9173	5.918
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	562	1.539	-	-	-	-	6.004
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	563	1.541	-	-	-	-	5.933
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	590	1.615	-	-	-	-	6.092
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	681	1.864	-	-	-	-	6.249
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	721	1.974	82.25	3:06:47 PM	5.8200	5.8388	5.971
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	758	2.075	3.00	10:14:00 AM	6.0500	6.0500	5.882
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	775	2.122	177.00	3:48:17 PM	5.9725	5.9655	5.966
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	814	2.229	-	-	-	-	6.369
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	860	2.355	2.26	2:45:22 PM	5.9000	5.8381	5.844
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	989	2.708	-	-	-	-	5.968
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	1024	2.804	-	-	-	-	6.190
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1080	2.957	-	-	-	-	6.158
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1087	2.976	23.49	3:47:09 PM	6.0500	5.9542	6.114
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1134	3.105	-	-	-	-	5.987
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1275	3.491	-	-	-	-	6.326
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1317	3.606	-	-	-	-	6.240
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1351	3.699	-	-	-	-	6.146
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1399	3.83	39.65	3:23:04 PM	5.9500	5.9542	6.068
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1401	3.836	-	-	-	-	6.134
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1477	4.044	-	-	-	-	6.178
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1493	4.088	874.50	3:58:00 PM	5.9500	5.9555	5.958
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1537	4.208	1.00	11:29:37 AM	6.0250	6.0250	6.177
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1575	4.312	-	-	-	-	6.277
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1653	4.526	6.01	2:57:09 PM	6.0500	6.1961	6.267
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1722	4.715	-	-	-	-	6.163
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1902	5.207	4.03	2:31:25 PM	5.9500	5.9661	6.144
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1946	5.328	-	-	-	-	6.079
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2009	5.5	-	-	-	-	6.178

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2024	5.541	16.00	10:33:56 AM	6.0000	6.0000	6.296
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2107	5.769	-	-	-	-	6.173
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2259	6.185	1,182.02	3:59:58 PM	5.9900	5.9984	5.996
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2261	6.19	-	-	-	-	6.144
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2409	6.595	24.00	3:56:23 PM	6.0500	6.0748	6.138
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2450	6.708	-	-	-	-	6.154
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2490	6.817	-	-	-	-	6.161
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2541	6.957	-	-	-	-	6.166
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2785	7.625	2.28	3:43:32 PM	6.1100	6.2461	6.384
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2815	7.707	-	-	-	-	6.194
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2863	7.838	-	-	-	-	6.159
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2947	8.068	-	-	-	-	6.187
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	3011	8.244	-	-	-	-	6.264
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3136	8.586	-	-	-	-	6.357
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3334	9.128	800.00	3:42:30 PM	6.1200	6.1125	6.123
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3591	9.832	-	-	-	-	6.226
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3628	9.933	1,003.37	3:39:27 PM	6.1350	6.1407	6.133
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4130	11.307	-	-	-	-	6.257
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4192	11.477	-	-	-	-	6.320
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4374	11.975	-	-	-	-	6.250
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4548	12.452	66.00	2:38:20 PM	6.1450	6.2018	6.227
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4626	12.665	-	-	-	-	6.223
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4746	12.994	-	-	-	-	6.252
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4774	13.071	2.41	11:19:50 AM	6.6250	6.6250	6.682
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4984	13.645	-	-	-	-	6.290
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5047	13.818	-	-	-	-	6.293
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5159	14.125	51.00	3:13:17 PM	6.3500	6.3500	6.557
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5753	15.751	-	-	-	-	6.338
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6082	16.652	-	-	-	-	6.360
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6159	16.862	1.50	3:56:47 PM	6.5000	6.5000	6.340
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6447	17.651	-	-	-	-	6.403
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6678	18.283	1.00	10:34:10 AM	6.5000	6.5000	6.434
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6768	18.53	-	-	-	-	6.446
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6837	18.719	4.00	11:51:46 AM	6.6500	6.5375	6.602
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6958	19.05	-	-	-	-	6.471
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7294	19.97	2,522.97	3:56:47 PM	6.4800	6.4752	6.475
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7888	21.596	6.00	3:33:32 PM	6.4600	6.5350	6.677