

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 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	6	0.016	-	-	-	-	5.423
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	13	0.036	-	-	-	-	5.370
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	20	0.055	400.00	10:37:23 AM	5.0000	4.9500	4.950
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	27	0.074	-	-	-	-	5.638
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	34	0.093	5.00	10:03:18 AM	5.0500	5.0500	5.100
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	41	0.112	3.00	9:23:54 AM	5.4000	5.4000	5.602
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	48	0.131	-	-	-	-	5.387
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	55	0.151	-	-	-	-	5.534
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	62	0.17	6.99	3:54:32 PM	5.4500	5.4500	5.458
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	64	0.175	-	-	-	-	6.705
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	68	0.186	5.20	2:29:58 PM	5.3500	5.3019	5.335
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	76	0.208	81.16	3:04:24 PM	5.5750	5.4746	5.486
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	83	0.227	74.34	3:18:38 PM	5.6000	5.5907	5.650
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	90	0.246	1,063.02	3:42:58 PM	5.6500	5.6825	5.722
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	97	0.266	90.42	3:51:28 PM	5.6500	5.5941	5.504
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	104	0.285	4.00	9:14:29 AM	5.6000	5.6000	5.666
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	110	0.301	29.53	3:03:46 PM	5.6500	5.6009	5.469
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	118	0.323	-	-	-	-	5.968
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	125	0.342	-	-	-	-	5.965
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	132	0.361	-	-	-	-	6.172
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	139	0.381	-	-	-	-	5.757
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	146	0.4	-	-	-	-	5.894
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	148	0.405	300.00	9:37:02 AM	5.9750	5.9750	5.930
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	153	0.419	2.22	11:58:11 AM	5.8250	5.8328	5.945
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	160	0.438	70.94	3:37:05 PM	5.8500	5.8477	5.960
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	167	0.457	457.16	3:23:01 PM	5.9000	5.9054	5.900
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	174	0.476	6.85	3:47:53 PM	5.9000	5.8975	5.928
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	180	0.493	857.45	3:50:39 PM	5.8800	5.9259	5.902
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	188	0.515	28.41	2:59:28 PM	6.0000	6.0000	6.018
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	190	0.52	-	-	-	-	6.000
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	195	0.534	4.00	2:26:26 PM	5.9050	5.9050	5.969
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	202	0.553	-	-	-	-	5.811
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	209	0.572	-	-	-	-	5.850
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	223	0.611	-	-	-	-	5.948
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	230	0.63	-	-	-	-	6.149
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	237	0.649	-	-	-	-	6.801
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	244	0.668	-	-	-	-	6.000
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	251	0.687	-	-	-	-	5.980
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	258	0.706	-	-	-	-	6.009
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	265	0.726	-	-	-	-	5.970
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	272	0.745	-	-	-	-	5.938
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	274	0.75	50.00	3:56:29 PM	6.0250	6.0250	6.013

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RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	279	0.764	5.13	2:10:34 PM	6.0000	6.0000	6.020
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	286	0.783	-	-	-	-	6.097
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	293	0.802	-	-	-	-	5.973
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	321	0.879	-	-	-	-	6.122
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	325	0.89	-	-	-	-	6.040
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	328	0.898	-	-	-	-	6.110
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	335	0.917	12.35	3:55:42 PM	6.0000	5.9987	5.928
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	342	0.936	0.10	2:34:02 PM	5.8750	5.8750	5.983
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	349	0.956	0.40	10:29:10 AM	6.0000	6.0000	6.085
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	356	0.975	13.89	2:33:29 PM	5.9750	6.0034	5.991
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	362	0.991	-	-	-	-	5.757
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	363	0.994	257.51	3:58:21 PM	6.0500	6.0596	6.068
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	415	1.136	1,728.94	3:53:42 PM	6.0300	6.0395	6.059
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	545	1.492	0.50	10:48:43 AM	6.1050	6.1050	6.037
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	546	1.495	-	-	-	-	6.136
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	573	1.569	-	-	-	-	6.122
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	664	1.818	7.00	11:34:04 AM	6.1750	6.1214	6.001
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	704	1.927	-	-	-	-	6.116
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	741	2.029	210.07	3:36:34 PM	5.9000	5.8774	5.875
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	758	2.075	0.20	3:20:36 PM	6.0250	6.0250	6.125
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	797	2.182	-	-	-	-	6.369
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	843	2.308	156.07	3:52:17 PM	6.0700	6.0813	6.104
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	972	2.661	1.00	10:49:01 AM	6.1400	6.1400	6.200
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	1007	2.757	-	-	-	-	6.188
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1063	2.91	-	-	-	-	6.037
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1070	2.93	-	-	-	-	6.139
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1117	3.058	-	-	-	-	5.977
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1258	3.444	-	-	-	-	6.333
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1300	3.559	-	-	-	-	6.249
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1334	3.652	-	-	-	-	6.159
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1382	3.784	518.10	3:58:37 PM	6.1250	6.1068	6.106
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1384	3.789	-	-	-	-	6.145
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1460	3.997	-	-	-	-	6.189
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1476	4.041	1,180.20	3:51:42 PM	6.0800	6.1247	6.113
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1520	4.162	50.00	3:23:48 PM	6.2000	6.2000	6.200
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1558	4.266	-	-	-	-	6.316
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1636	4.479	99.38	3:05:16 PM	6.3000	6.2574	6.107
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1705	4.668	-	-	-	-	6.178
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1885	5.161	-	-	-	-	6.012
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1929	5.281	-	-	-	-	6.103
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1992	5.454	-	-	-	-	6.201
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2007	5.495	7.00	11:38:24 AM	6.2800	6.2743	6.253

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2090	5.722	-	-	-	-	6.202
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2242	6.138	327.49	3:58:27 PM	6.1600	6.1600	6.186
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2244	6.144	-	-	-	-	6.180
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2392	6.549	62.50	10:29:32 AM	6.2250	6.2250	6.230
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2433	6.661	-	-	-	-	6.200
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2473	6.771	-	-	-	-	6.210
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2524	6.91	-	-	-	-	6.217
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2550	6.982	675.31	3:42:49 PM	6.2050	6.2070	6.203
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2768	7.578	0.50	10:19:25 AM	6.4500	6.4500	6.278
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2798	7.661	10.00	3:04:07 PM	6.4200	6.4200	6.261
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2846	7.792	-	-	-	-	6.230
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2930	8.022	-	-	-	-	6.261
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2994	8.197	-	-	-	-	6.332
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3119	8.539	-	-	-	-	6.433
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3317	9.081	312.67	3:56:47 PM	6.3000	6.3247	6.312
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3574	9.785	-	-	-	-	6.314
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3611	9.886	600.00	3:58:43 PM	6.3050	6.3270	6.298
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4113	11.261	-	-	-	-	6.334
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4175	11.431	-	-	-	-	6.394
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4357	11.929	-	-	-	-	6.323
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4531	12.405	102.00	9:33:47 AM	6.4500	6.4500	6.369
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4609	12.619	-	-	-	-	6.301
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4729	12.947	0.30	3:06:42 PM	6.7000	6.7000	6.331
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4757	13.024	-	-	-	-	6.723
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4967	13.599	-	-	-	-	6.376
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5030	13.771	-	-	-	-	6.381
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5142	14.078	0.50	10:19:08 AM	6.5300	6.5300	6.313
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5736	15.704	-	-	-	-	6.485
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6065	16.605	-	-	-	-	6.531
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6142	16.816	12.00	3:26:36 PM	6.6255	6.6255	6.619
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6430	17.604	-	-	-	-	6.583
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6661	18.237	-	-	-	-	6.610
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6751	18.483	2.00	2:38:55 PM	6.6600	6.6600	6.619
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6820	18.672	3.34	2:38:43 PM	6.6600	6.7903	6.689
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6941	19.003	-	-	-	-	6.637
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7277	19.923	1,300.00	3:59:49 PM	6.5800	6.5935	6.582
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7871	21.55	-	-	-	-	6.805