

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	5	0.014	-	-	-	-	-
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	12	0.033	-	-	-	-	5.301
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	19	0.052	5.00	11:15:09 AM	5.3000	5.3000	4.950
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	26	0.071	-	-	-	-	5.254
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	33	0.09	-	-	-	-	5.100
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	40	0.11	-	-	-	-	5.304
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	47	0.129	-	-	-	-	5.331
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	54	0.148	-	-	-	-	5.550
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	61	0.167	0.50	-	-	-	5.364
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	63	0.172	225.50	3:03:12 PM	5.8000	5.8501	5.850
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	67	0.183	18.90	3:24:39 PM	5.3000	5.3132	5.335
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	75	0.205	3.90	3:24:52 PM	5.3000	5.2808	5.503
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	82	0.225	30.37	3:19:51 PM	5.5500	5.4852	5.658
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	89	0.244	151.86	3:51:41 PM	5.6500	5.5841	5.709
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	96	0.263	78.07	3:25:30 PM	5.5750	5.5257	5.504
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	103	0.282	-	-	-	-	5.654
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	109	0.298	-	-	-	-	5.458
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	117	0.32	3.00	3:27:10 PM	5.6000	5.6000	5.957
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	124	0.339	-	-	-	-	5.954
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	131	0.359	-	-	-	-	6.162
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	138	0.378	64.26	11:50:16 AM	5.7500	5.7827	5.757
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	145	0.397	33.47	10:41:26 AM	5.8750	5.8750	5.825
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	147	0.402	414.68	3:57:34 PM	5.8800	5.9100	5.949
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	152	0.416	1.53	2:54:39 PM	5.8750	5.8750	5.925
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	159	0.435	61.03	3:24:09 PM	5.8500	5.8351	5.957
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	166	0.454	48.52	3:28:42 PM	5.8250	5.8282	5.901
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	173	0.474	15.85	3:56:12 PM	5.9100	5.8668	5.928
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	179	0.49	156.75	2:58:31 PM	5.8800	5.8672	5.897
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	187	0.512	-	-	-	-	6.016
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	189	0.517	-	-	-	-	6.024
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	194	0.531	10.71	3:48:48 PM	5.8500	5.8500	5.969
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	201	0.55	26.09	10:49:07 AM	6.0000	6.0000	5.800
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	208	0.569	-	-	-	-	5.835
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	222	0.608	-	-	-	-	5.943
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	229	0.627	-	-	-	-	6.143
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	236	0.646	-	-	-	-	6.793
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	243	0.665	-	-	-	-	6.014
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	250	0.684	-	-	-	-	5.983
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	257	0.704	-	-	-	-	6.009
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	264	0.723	-	-	-	-	5.962
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	271	0.742	-	-	-	-	5.941
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	273	0.747	536.34	3:48:11 PM	6.0250	6.0026	6.024

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RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	278	0.761	-	-	-	-	6.020
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	285	0.78	-	-	-	-	5.997
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	292	0.799	-	-	-	-	5.978
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	320	0.876	-	-	-	-	6.128
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	324	0.887	153.80	3:21:21 PM	6.0250	6.0169	6.039
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	327	0.895	0.21	10:45:14 AM	5.9500	5.9500	6.119
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	334	0.914	29.28	3:46:05 PM	6.0000	6.0178	5.939
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	341	0.934	-	-	-	-	5.940
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	348	0.953	2.40	3:20:01 PM	6.0000	6.0000	6.067
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	355	0.972	7.74	3:07:43 PM	6.0000	6.0166	6.006
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	361	0.988	-	-	-	-	5.764
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	362	0.991	374.95	3:50:46 PM	5.9800	6.0371	6.060
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	414	1.133	386.37	3:56:59 PM	6.0400	6.0365	6.050
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	544	1.489	70.00	11:45:27 AM	5.8350	5.8925	6.033
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	545	1.492	62.00	3:04:07 PM	6.0700	6.0700	6.092
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	572	1.566	-	-	-	-	6.118
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	663	1.815	5.00	11:15:18 AM	6.1250	6.1250	6.002
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	703	1.925	0.08	11:16:54 AM	6.1000	6.1000	6.090
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	740	2.026	110.00	10:28:27 AM	5.8500	5.9500	5.918
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	757	2.073	9.00	2:59:09 PM	6.0700	6.0683	6.108
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	796	2.179	-	-	-	-	6.354
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	842	2.305	213.91	2:56:30 PM	6.0600	6.0561	6.073
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	971	2.658	0.60	2:35:59 PM	6.3000	6.3000	6.202
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	1006	2.754	-	-	-	-	6.190
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1062	2.908	-	-	-	-	6.035
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1069	2.927	4.00	11:43:58 AM	5.9100	5.9100	6.121
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1116	3.055	-	-	-	-	5.955
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1257	3.441	-	-	-	-	6.315
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1299	3.556	50.00	9:59:41 AM	6.1250	6.1250	6.231
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1333	3.65	-	-	-	-	6.139
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1381	3.781	557.39	3:57:46 PM	6.0750	6.0747	6.081
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1383	3.786	-	-	-	-	6.128
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1459	3.995	-	-	-	-	6.170
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1475	4.038	150.00	11:22:41 AM	6.0800	6.0867	6.105
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1519	4.159	50.00	2:54:11 PM	6.1250	6.1250	6.163
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1557	4.263	-	-	-	-	6.299
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1635	4.476	4.27	3:40:25 PM	6.1000	6.1953	6.113
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1704	4.665	-	-	-	-	6.162
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1884	5.158	-	-	-	-	6.000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1928	5.279	-	-	-	-	6.090
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1991	5.451	-	-	-	-	6.188
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2006	5.492	-	-	-	-	6.257

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2089	5.719	-	-	-	-	6.189
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2241	6.136	542.40	3:55:30 PM	6.1825	6.1837	6.182
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2243	6.141	-	-	-	-	6.168
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2391	6.546	6.80	-	-	-	6.235
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2432	6.658	-	-	-	-	6.187
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2472	6.768	-	-	-	-	6.196
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2523	6.908	-	-	-	-	6.203
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2549	6.979	486.67	3:56:47 PM	6.2000	6.2071	6.200
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2767	7.576	-	-	-	-	6.281
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2797	7.658	-	-	-	-	6.242
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2845	7.789	-	-	-	-	6.210
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2929	8.019	-	-	-	-	6.239
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2993	8.194	-	-	-	-	6.333
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3118	8.537	-	-	-	-	6.407
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3316	9.079	704.95	3:50:49 PM	6.2700	6.2842	6.274
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3573	9.782	-	-	-	-	6.281
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3610	9.884	3,232.76	3:51:17 PM	6.2750	6.2965	6.276
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4112	11.258	-	-	-	-	6.305
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4174	11.428	-	-	-	-	6.366
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4356	11.926	-	-	-	-	6.300
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4530	12.402	288.90	11:48:49 AM	6.3800	6.3242	6.319
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4608	12.616	-	-	-	-	6.288
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4728	12.945	14.28	3:04:21 PM	6.4500	6.4500	6.322
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4756	13.021	10.07	3:21:38 PM	6.3825	6.3808	6.715
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4966	13.596	-	-	-	-	6.378
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5029	13.769	3.00	11:31:35 AM	6.4650	6.4650	6.385
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5141	14.075	-	-	-	-	6.321
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5735	15.702	-	-	-	-	6.498
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6064	16.602	2.00	2:55:24 PM	6.4000	6.4000	6.538
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6141	16.813	6.30	3:39:26 PM	6.5750	6.5750	6.618
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6429	17.602	-	-	-	-	6.580
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6660	18.234	-	-	-	-	6.601
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6750	18.48	6.90	11:23:38 AM	6.5300	6.5300	6.607
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6819	18.669	101.42	3:08:28 PM	6.6250	6.6036	6.623
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6940	19.001	2.84	2:35:24 PM	6.5700	6.5665	6.621
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7276	19.921	2,534.00	3:59:12 PM	6.5750	6.5743	6.574
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7870	21.547	18.00	11:57:01 AM	6.6000	6.6139	6.786