

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 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	7	0.019	-	-	-	-	5.336
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	14	0.038	-	-	-	-	4.950
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	21	0.057	-	-	-	-	5.294
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	28	0.077	-	-	-	-	5.100
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	35	0.096	-	-	-	-	5.316
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	42	0.115	3.00	11:33:54 AM	5.3500	5.3500	5.332
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	49	0.134	16.10	3:27:11 PM	5.3850	5.3865	5.550
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	56	0.153	41.08	3:36:34 PM	5.3000	5.4519	5.600
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	58	0.159	56.33	3:30:17 PM	5.5200	5.5497	5.880
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	62	0.17	18.51	11:41:34 AM	5.3000	5.2730	5.362
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	70	0.192	120.29	3:37:09 PM	5.2250	5.2621	5.374
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	77	0.211	316.44	3:53:41 PM	5.3000	5.3107	5.452
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	84	0.23	35.66	3:21:18 PM	5.5500	5.5937	5.708
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	91	0.249	279.04	3:54:15 PM	5.3000	5.3514	5.353
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	98	0.268	112.97	3:08:09 PM	5.2500	5.2657	5.273
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	104	0.285	5.00	2:15:38 PM	5.7350	5.7350	5.428
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	112	0.307	6.00	2:22:02 PM	5.5500	5.5500	5.921
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	119	0.326	-	-	-	-	5.917
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	126	0.345	9.11	2:31:46 PM	5.6000	5.7317	6.122
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	133	0.364	1.50	10:14:28 AM	5.5000	5.5000	5.757
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	140	0.383	19.17	3:15:15 PM	5.8750	5.7833	5.805
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	142	0.389	302.35	3:05:13 PM	5.9250	6.0010	5.982
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	147	0.402	202.18	2:57:27 PM	5.8750	5.7258	5.767
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	154	0.422	534.81	3:16:04 PM	5.8300	5.8704	5.858
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	161	0.441	388.17	3:53:00 PM	5.8300	5.8274	5.858
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	168	0.46	33.49	3:53:58 PM	5.8250	5.8152	5.872
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	174	0.476	247.62	3:49:54 PM	5.8400	5.8241	5.894
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	182	0.498	212.64	3:58:06 PM	5.7750	5.8083	5.856
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	184	0.504	-	-	-	-	6.041
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	189	0.517	49.10	3:51:39 PM	5.8500	5.8877	5.969
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	196	0.537	114.23	3:23:17 PM	5.8950	5.9111	5.800
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	203	0.556	-	-	-	-	5.812
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	217	0.594	-	-	-	-	5.930
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	224	0.613	-	-	-	-	6.132
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	231	0.632	0.40	11:58:20 AM	5.9750	5.9750	6.780
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	238	0.652	10.14	2:43:25 PM	5.8400	5.8400	6.015
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	245	0.671	-	-	-	-	5.985
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	252	0.69	0.52	11:06:09 AM	5.8750	5.8750	6.009
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	259	0.709	0.43	11:59:18 AM	5.9750	5.9750	5.972
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	266	0.728	-	-	-	-	5.947
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	268	0.734	124.15	3:06:20 PM	6.0450	6.0488	6.025
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	273	0.747	19.48	3:22:04 PM	6.0000	5.8618	6.020

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RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	280	0.767	-	-	-	-	6.023
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	287	0.786	-	-	-	-	5.976
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	315	0.862	13.50	3:13:46 PM	5.9500	5.9586	6.078
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	319	0.873	198.80	3:58:22 PM	6.0000	6.0313	6.043
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	322	0.882	-	-	-	-	6.110
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	329	0.901	-	-	-	-	6.058
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	336	0.92	-	-	-	-	5.871
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	343	0.939	5.63	3:50:40 PM	5.9750	5.9796	6.066
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	350	0.958	6.30	3:59:07 PM	5.9000	5.9913	6.018
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	356	0.975	-	-	-	-	5.783
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	357	0.977	283.37	3:22:29 PM	5.9950	5.9960	5.998
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	409	1.12	28.25	2:41:39 PM	6.1000	6.0307	6.058
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	539	1.476	-	-	-	-	6.043
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	540	1.478	21.79	3:44:33 PM	6.0000	6.0667	6.091
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	567	1.552	-	-	-	-	6.124
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	658	1.802	3.00	3:05:44 PM	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	698	1.911	1.00	10:26:46 AM	5.9500	5.9500	6.088
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	735	2.012	2.40	2:04:54 PM	6.1125	6.1125	5.904
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	752	2.059	81.00	11:08:38 AM	6.1200	6.1200	6.117
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	791	2.166	-	-	-	-	6.354
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	837	2.292	6.50	2:39:18 PM	6.1500	6.0975	6.073
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	966	2.645	-	-	-	-	6.203
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	1001	2.741	-	-	-	-	6.191
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1057	2.894	-	-	-	-	6.035
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1064	2.913	5.00	11:27:23 AM	5.9000	5.9000	6.121
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1111	3.042	-	-	-	-	5.961
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1252	3.428	-	-	-	-	6.315
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1294	3.543	-	-	-	-	6.232
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1328	3.636	-	-	-	-	6.145
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1376	3.767	38.50	3:48:12 PM	6.0850	6.0868	6.062
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1378	3.773	-	-	-	-	6.132
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1454	3.981	-	-	-	-	6.176
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1470	4.025	296.00	3:34:29 PM	6.1500	6.0724	6.095
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1514	4.145	-	-	-	-	6.194
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1552	4.249	-	-	-	-	6.305
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1630	4.463	7.03	2:29:08 PM	6.2000	6.2534	6.116
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1699	4.652	-	-	-	-	6.173
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1879	5.144	0.50	3:40:49 PM	6.2500	6.2500	6.015
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1923	5.265	-	-	-	-	6.107
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1986	5.437	-	-	-	-	6.205
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2001	5.478	4.85	3:08:34 PM	6.3000	6.3000	6.258
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2084	5.706	-	-	-	-	6.209

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2236	6.122	-	-	-	-	6.262
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2238	6.127	-	-	-	-	6.191
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2386	6.533	-	-	-	-	6.238
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2427	6.645	-	-	-	-	6.214
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2467	6.754	-	-	-	-	6.224
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2518	6.894	-	-	-	-	6.232
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2544	6.965	-	-	-	-	6.217
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2762	7.562	2.50	2:30:01 PM	6.3500	6.3900	6.283
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2792	7.644	2.36	2:02:38 PM	6.4000	6.4000	6.275
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2840	7.776	-	-	-	-	6.244
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2924	8.005	1.00	11:39:04 AM	6.4250	6.4250	6.275
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2988	8.181	-	-	-	-	6.336
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3113	8.523	-	-	-	-	6.445
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3311	9.065	2,105.59	3:57:34 PM	6.3475	6.3422	6.343
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3568	9.769	-	-	-	-	6.330
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3605	9.87	663.40	3:08:48 PM	6.3500	6.3423	6.343
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4107	11.244	-	-	-	-	6.364
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4169	11.414	-	-	-	-	6.426
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4351	11.912	1.00	2:05:44 PM	6.6000	6.6000	6.362
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4525	12.389	50.00	11:02:16 AM	6.4000	6.4000	6.412
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4603	12.602	-	-	-	-	6.347
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4723	12.931	-	-	-	-	6.379
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4751	13.008	1.00	11:38:30 AM	6.5500	6.5500	6.768
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4961	13.582	-	-	-	-	6.427
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5024	13.755	-	-	-	-	6.432
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5136	14.062	2.45	2:34:31 PM	6.5000	6.5000	6.364
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5730	15.688	-	-	-	-	6.517
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6059	16.589	-	-	-	-	6.549
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6136	16.799	1.50	3:26:13 PM	6.6000	6.6000	6.618
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6424	17.588	-	-	-	-	6.587
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6655	18.22	-	-	-	-	6.607
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6745	18.467	-	-	-	-	6.613
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6814	18.656	10.30	2:17:41 PM	6.8500	6.7325	6.641
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6935	18.987	0.50	2:47:55 PM	6.5600	6.5600	6.627
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7271	19.907	260.00	2:56:09 PM	6.6000	6.6000	6.596
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7865	21.533	0.50	2:02:01 PM	6.7000	6.7000	6.773