

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 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	7	0.019	-	-	-	-	5.405
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	14	0.038	-	-	-	-	5.663
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	21	0.057	-	-	-	-	5.405
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	28	0.077	72.07	3:00:30 PM	5.0500	5.3622	5.368
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	35	0.096	94.57	3:16:37 PM	5.0000	5.4450	5.394
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	42	0.115	81.20	3:25:25 PM	5.1000	5.4491	5.438
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	44	0.12	-	-	-	-	6.902
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	48	0.131	-	-	-	-	5.184
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	56	0.153	1,329.60	3:59:21 PM	5.6500	5.7771	5.813
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	63	0.172	1.90	11:03:25 AM	5.3000	5.3000	5.202
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	70	0.192	458.80	3:14:43 PM	5.3500	5.7978	5.809
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	77	0.211	410.53	3:16:54 PM	5.6700	5.7841	5.775
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	84	0.23	1,250.50	2:25:58 PM	4.7500	5.8496	5.729
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	90	0.246	1,313.62	3:58:41 PM	5.7325	5.7205	5.723
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	98	0.268	-	-	-	-	5.951
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	105	0.287	2.21	2:11:51 PM	5.7250	5.7268	5.940
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	112	0.307	5.00	11:45:22 AM	5.6500	5.6500	6.132
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	119	0.326	10.82	2:57:48 PM	5.7500	5.7462	5.792
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	126	0.345	0.20	3:02:01 PM	5.7250	5.7250	5.811
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	128	0.35	500.00	2:19:27 PM	6.1000	6.0750	6.040
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	133	0.364	1.10	2:45:14 PM	5.6500	5.7864	5.980
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	140	0.383	11.00	3:58:50 PM	5.8250	5.7114	5.853
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	147	0.402	0.21	10:50:16 AM	5.6000	5.6000	5.767
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	154	0.422	35.06	2:53:49 PM	5.7600	5.7510	5.833
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	160	0.438	2.40	3:26:35 PM	5.8000	5.7188	5.951
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	168	0.46	360.87	2:09:42 PM	5.7500	5.7500	5.802
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	170	0.465	-	-	-	-	6.010
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	175	0.479	-	-	-	-	5.798
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	182	0.498	358.22	3:44:31 PM	5.9560	5.9519	5.971
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	189	0.517	-	-	-	-	6.007
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	203	0.556	-	-	-	-	5.915
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	210	0.575	-	-	-	-	6.108
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	217	0.594	-	-	-	-	6.806
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	224	0.613	119.88	3:56:21 PM	5.9000	5.9035	5.918
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	231	0.632	-	-	-	-	5.975
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	238	0.652	-	-	-	-	5.977
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	245	0.671	1.04	10:37:01 AM	5.8000	5.8000	5.970
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	252	0.69	-	-	-	-	6.150
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	254	0.695	955.90	3:04:42 PM	6.0450	6.0233	6.028
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	259	0.709	-	-	-	-	6.007
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	266	0.728	-	-	-	-	6.086
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	273	0.747	-	-	-	-	5.923

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RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	301	0.824	2.50	2:42:11 PM	5.9250	5.9220	6.067	
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	305	0.835	5.40	3:06:30 PM	6.0500	6.0195	6.018	
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	308	0.843	-	-	-	-	6.093	
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	315	0.862	2.18	10:17:27 AM	5.9350	5.9350	6.064	
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	322	0.882	0.23	3:07:30 PM	6.1000	5.9410	5.948	
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	329	0.901	21.44	10:03:33 AM	5.9350	5.9350	5.979	
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	336	0.92	76.18	3:45:04 PM	5.9500	5.9918	5.993	
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	342	0.936	-	-	-	-	5.961	
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	343	0.939	-	-	-	-	5.960	
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/11/2019	3/11/2020	364	0.997	585.00	3:44:23 PM	6.0250	6.0210	6.023	
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	395	1.081	20.44	3:58:09 PM	6.0400	6.0333	6.022	
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	525	1.437	-	-	-	-	6.096	
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	526	1.44	-	-	-	-	6.023	
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	553	1.514	-	-	-	-	6.034	
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	644	1.763	-	-	-	-	6.091	
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	684	1.873	-	-	-	-	5.760	
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	721	1.974	-	-	-	-	5.786	
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	738	2.021	9.50	3:05:49 PM	6.1000	6.0526	5.854	
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	777	2.127	-	-	-	-	6.255	
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	823	2.253	20.57	3:11:10 PM	5.9750	6.0137	5.907	
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	952	2.606	-	-	-	-	6.141	
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	987	2.702	22.53	11:26:13 AM	6.1200	6.1200	6.052	
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1043	2.856	0.57	10:36:36 AM	6.1250	6.1250	6.103	
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1050	2.875	20.21	3:23:54 PM	6.1000	6.0982	6.013	
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1097	3.003	-	-	-	-	5.899	
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1238	3.389	-	-	-	-	6.255	
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1280	3.504	-	-	-	-	6.178	
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1314	3.598	-	-	-	-	6.097	
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1362	3.729	5.50	3:53:14 PM	6.0700	6.0700	6.083	
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1364	3.734	-	-	-	-	6.088	
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1440	3.943	-	-	-	-	6.140	
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1456	3.986	702.38	3:28:59 PM	6.0000	6.0909	6.030	
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1500	4.107	6.40	3:05:52 PM	6.1250	6.0703	6.279	
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1538	4.211	-	-	-	-	6.271	
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1616	4.424	149.03	3:59:26 PM	6.2000	6.3698	6.355	
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1685	4.613	-	-	-	-	6.150	
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1826	4.999	7,469.13	3:59:56 PM	6.2200	6.2106	6.215	
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1865	5.106	-	-	-	-	6.052	
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1909	5.227	-	-	-	-	6.091	
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1972	5.399	-	-	-	-	6.186	
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1987	5.44	1.20	11:01:55 AM	6.1250	6.1250	6.219	
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2070	5.667	-	-	-	-	6.188	

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2222	6.084	75.00	3:43:49 PM	6.2150	6.2150	6.219	
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2224	6.089	-	-	-	-	6.166	
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2372	6.494	-	-	-	-	6.095	
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2413	6.606	-	-	-	-	6.175	
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2453	6.716	-	-	-	-	6.183	
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2504	6.856	-	-	-	-	6.186	
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2530	6.927	1,125.00	3:05:21 PM	6.2000	6.2017	6.194	
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2748	7.524	-	-	-	-	6.228	
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2778	7.606	7.10	11:12:08 AM	6.2400	6.2400	6.205	
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2826	7.737	-	-	-	-	6.171	
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2910	7.967	-	-	-	-	6.175	
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2974	8.142	-	-	-	-	6.174	
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3099	8.485	-	-	-	-	6.432	
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3297	9.027	100.00	-	-	-	6.203	
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3554	9.73	-	-	-	-	6.194	
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3591	9.832	2,698.00	2:53:49 PM	6.2100	6.2200	6.220	
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4093	11.206	-	-	-	-	6.179	
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4155	11.376	-	-	-	-	6.233	
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4337	11.874	-	-	-	-	6.152	
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4511	12.35	0.85	11:26:24 AM	6.3000	6.3000	6.149	
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4589	12.564	-	-	-	-	6.114	
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4709	12.893	-	-	-	-	6.135	
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4737	12.969	36.67	3:38:40 PM	6.4500	6.3348	6.511	
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4947	13.544	-	-	-	-	6.166	
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5010	13.717	-	-	-	-	6.168	
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5122	14.023	-	-	-	-	6.095	
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5716	15.65	-	-	-	-	6.199	
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6045	16.55	-	-	-	-	6.214	
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6122	16.761	77.78	3:00:30 PM	6.3750	6.3205	6.383	
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6410	17.55	-	-	-	-	6.253	
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6641	18.182	-	-	-	-	6.281	
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6731	18.428	-	-	-	-	6.292	
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6800	18.617	41.23	3:53:08 PM	6.3400	6.4256	6.403	
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6921	18.949	-	-	-	-	6.315	
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7257	19.869	1,058.00	3:47:12 PM	6.3200	6.3269	6.321	
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7851	21.495	0.50	3:35:12 PM	6.3050	6.3050	6.550	