

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	6	0.016	-	-	-	-	5.438
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	13	0.036	-	-	-	-	5.695
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	20	0.055	0.70	2:04:38 PM	5.0500	5.0500	5.438
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	27	0.074	27.93	2:53:11 PM	5.2500	5.2473	5.368
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	34	0.093	0.52	11:49:53 AM	5.4500	5.4500	5.437
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	41	0.112	2.50	11:02:24 AM	5.5000	5.5000	5.490
RPG B 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	43	0.118	-	-	-	-	7.002
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	47	0.129	-	-	-	-	5.240
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	55	0.151	169.82	2:53:15 PM	5.2500	5.6334	5.675
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	62	0.17	1.01	2:47:49 PM	5.6000	5.6000	5.283
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	69	0.189	52.40	11:42:07 AM	5.7300	5.6488	5.809
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	76	0.208	67.84	3:50:54 PM	5.6700	5.5685	5.702
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	83	0.227	0.30	10:57:21 AM	5.7050	5.3867	5.730
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	89	0.244	259.91	3:57:38 PM	5.7250	5.7276	5.723
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	97	0.266	-	-	-	-	5.961
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	104	0.285	11.47	3:54:41 PM	5.9000	5.7273	5.950
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	111	0.304	-	-	-	-	6.142
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	118	0.323	4.10	2:13:52 PM	5.7000	5.7000	5.792
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	125	0.342	-	-	-	-	5.811
RPG B 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	127	0.348	-	-	-	-	6.050
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	132	0.361	-	-	-	-	5.990
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	139	0.381	2.52	2:47:56 PM	5.8000	5.8000	5.853
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	146	0.4	78.96	9:54:54 AM	5.7250	5.7256	5.720
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	153	0.419	3.53	10:43:37 AM	5.8100	5.8100	5.833
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	159	0.435	255.80	3:14:47 PM	5.9500	5.9448	5.935
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	167	0.457	-	-	-	-	5.801
RPG B 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	169	0.463	-	-	-	-	6.018
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	174	0.476	-	-	-	-	5.821
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	181	0.496	174.88	3:52:03 PM	5.9650	5.9661	5.963
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	188	0.515	-	-	-	-	6.008
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	202	0.553	-	-	-	-	5.915
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	209	0.572	343.80	2:32:56 PM	6.1000	6.0491	6.050
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	216	0.591	-	-	-	-	6.696
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	223	0.611	2.18	3:56:00 PM	5.9650	5.9650	5.918
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	230	0.63	-	-	-	-	5.975
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	237	0.649	3.70	3:11:54 PM	5.9000	5.9115	5.987
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	244	0.668	0.53	9:27:43 AM	6.0500	6.0500	5.970
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	251	0.687	-	-	-	-	6.150
RPG B 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	253	0.693	12,101.41	3:45:12 PM	6.0700	6.3384	6.056
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	258	0.706	-	-	-	-	6.015
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	265	0.726	4.00	11:55:09 AM	5.9250	5.9250	6.080
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	272	0.745	7.07	2:22:08 PM	5.9251	5.9288	5.918

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RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	300	0.821	-	-	-	-	6.066
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	304	0.832	6.37	10:20:24 AM	6.0450	6.0450	6.029
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	307	0.841	-	-	-	-	6.107
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	314	0.86	-	-	-	-	6.063
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	321	0.879	-	-	-	-	5.948
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	328	0.898	-	-	-	-	5.980
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	335	0.917	14.13	3:40:45 PM	5.9750	5.9735	5.993
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	341	0.934	-	-	-	-	5.956
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	342	0.936	16.20	3:58:37 PM	5.9515	5.9509	5.963
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	363	0.994	263.99	3:50:24 PM	6.0250	6.0185	6.022
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	394	1.079	20.20	3:43:11 PM	5.9700	5.9787	6.027
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	524	1.435	-	-	-	-	6.094
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	525	1.437	35.00	10:15:32 AM	5.9800	5.9800	6.024
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	552	1.511	-	-	-	-	6.054
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	643	1.76	-	-	-	-	6.114
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	683	1.87	101.75	10:45:24 AM	6.0000	6.0000	5.765
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	720	1.971	10.00	11:26:13 AM	5.9500	5.9500	5.811
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	737	2.018	5.50	3:52:46 PM	6.1000	6.0583	5.964
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	776	2.125	-	-	-	-	6.279
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	822	2.251	29.43	3:58:43 PM	6.0500	6.0495	5.981
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	951	2.604	8.00	2:29:26 PM	6.1250	6.1250	6.164
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	986	2.7	-	-	-	-	6.052
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1042	2.853	-	-	-	-	6.049
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1049	2.872	-	-	-	-	6.014
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1096	3.001	-	-	-	-	5.921
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1237	3.387	-	-	-	-	6.274
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1279	3.502	2.00	2:59:28 PM	6.0000	6.0000	6.197
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1313	3.595	-	-	-	-	6.115
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1361	3.726	390.80	3:51:52 PM	6.0500	6.0928	6.094
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1363	3.732	1.00	10:07:48 AM	6.1450	6.1450	6.105
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1439	3.94	-	-	-	-	6.156
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1455	3.984	110.00	3:55:31 PM	6.1000	6.0955	6.100
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1499	4.104	20.98	11:48:50 AM	6.0500	6.0500	6.294
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1537	4.208	-	-	-	-	6.285
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1615	4.422	12.10	11:59:38 AM	6.3750	6.2552	6.357
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1684	4.611	-	-	-	-	6.162
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1825	4.997	8,769.06	3:58:41 PM	6.2100	6.2084	6.211
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1864	5.103	-	-	-	-	6.052
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1908	5.224	-	-	-	-	6.100
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1971	5.396	-	-	-	-	6.194
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1986	5.437	12.00	-	-	-	6.226
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2069	5.665	-	-	-	-	6.194

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2221	6.081	813.00	3:44:09 PM	6.2040	6.2052	6.205
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2223	6.086	-	-	-	-	6.170
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2371	6.491	-	-	-	-	6.099
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2412	6.604	-	-	-	-	6.177
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2452	6.713	-	-	-	-	6.184
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2503	6.853	-	-	-	-	6.187
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2529	6.924	102.98	3:20:36 PM	6.2100	6.2097	6.201
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2747	7.521	-	-	-	-	6.226
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2777	7.603	1.00	9:44:49 AM	6.3000	6.3000	6.202
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2825	7.734	-	-	-	-	6.168
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2909	7.964	-	-	-	-	6.175
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2973	8.14	-	-	-	-	6.166
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3098	8.482	-	-	-	-	6.431
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3296	9.024	757.20	3:41:22 PM	6.2100	6.2087	6.206
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3553	9.728	-	-	-	-	6.186
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3590	9.829	361.00	3:55:31 PM	6.2100	6.1972	6.198
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4092	11.203	-	-	-	-	6.170
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4154	11.373	-	-	-	-	6.224
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4336	11.871	-	-	-	-	6.144
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4510	12.348	10.80	2:14:44 PM	6.2000	6.2000	6.149
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4588	12.561	-	-	-	-	6.105
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4708	12.89	-	-	-	-	6.125
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4736	12.966	0.50	3:25:40 PM	6.3500	6.3500	6.500
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4946	13.541	-	-	-	-	6.151
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5009	13.714	12.40	3:53:01 PM	6.5000	6.4500	6.151
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5121	14.021	2.00	10:49:09 AM	6.2750	6.2750	6.075
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5715	15.647	-	-	-	-	6.164
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6044	16.548	-	-	-	-	6.173
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6121	16.758	22.10	3:54:53 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	6409	17.547	-	-	-	-	6.205
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6640	18.179	-	-	-	-	6.229
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6730	18.426	-	-	-	-	6.238
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6799	18.615	17.40	3:56:05 PM	6.4500	6.4117	6.422
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6920	18.946	-	-	-	-	6.257
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7256	19.866	3,053.00	3:53:47 PM	6.2700	6.2819	6.273
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7850	21.492	9.76	3:56:55 PM	6.5000	6.5000	6.437