

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 12/26/18	RPTB 0 12/26/18	PIBL0618F090	-	6/27/2018	12/26/2018	6	0.016	-	-	-	-	-
RPTB 0 01/02/19	RPTB 0 01/02/19	PIBL0618G106	-	7/4/2018	1/2/2019	13	0.036	1.00	11:14:36 AM	5.0000	5.0000	5.491
RPTB 0 01/09/19	RPTB 0 01/09/19	PIBL0618G115	-	7/11/2018	1/9/2019	20	0.055	3.72	11:20:55 AM	5.0000	4.9530	5.414
RPTB 0 01/16/19	RPTB 0 01/16/19	PIBL1218A011	-	1/17/2018	1/16/2019	27	0.074	7.89	11:29:10 AM	5.2500	5.1901	5.009
RPTB 0 01/23/19	RPTB 0 01/23/19	PIBL0618G124	-	7/25/2018	1/23/2019	34	0.093	13.10	10:05:01 AM	5.1500	5.1500	5.469
RPTB 0 01/30/19	RPTB 0 01/30/19	PIBL1218A020	-	1/31/2018	1/30/2019	41	0.112	180.34	2:37:32 PM	5.2500	5.3958	5.333
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBL0618H132	-	8/8/2018	2/6/2019	48	0.131	3.31	3:10:08 PM	5.1750	5.1962	5.178
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	55	0.151	10.90	2:47:19 PM	5.4250	5.4266	5.466
RPG 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	61	0.167	-	-	-	-	5.370
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	62	0.17	37.58	3:14:15 PM	5.0500	5.0500	5.504
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	69	0.189	-	-	-	-	5.481
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	76	0.208	-	-	-	-	5.520
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	83	0.227	0.10	9:59:20 AM	5.4250	5.4250	5.581
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	90	0.246	57.83	3:29:24 PM	5.2850	5.2864	5.568
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	97	0.266	-	-	-	-	5.827
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	104	0.285	-	-	-	-	5.410
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	111	0.304	-	-	-	-	5.877
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	118	0.323	100.00	10:24:33 AM	6.5000	6.5000	6.144
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	125	0.342	51.65	3:57:16 PM	6.5500	6.5197	6.507
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	127	0.348	-	-	-	-	7.019
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	131	0.359	96.40	3:56:18 PM	6.5500	6.4056	6.437
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	139	0.381	20.00	11:33:41 AM	6.4000	6.4000	6.231
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	146	0.4	173.91	3:24:45 PM	6.3000	6.3100	6.478
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	153	0.419	-	-	-	-	6.285
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	160	0.438	193.00	10:08:24 AM	6.2000	6.2000	6.286
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	167	0.457	0.39	11:05:36 AM	6.2500	6.2500	6.478
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	173	0.474	537.92	3:46:01 PM	6.5150	6.5363	6.575
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	181	0.496	13.53	3:13:18 PM	6.5200	6.5194	6.548
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	188	0.515	139.86	3:46:39 PM	6.5150	6.5192	6.487
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	195	0.534	-	-	-	-	6.271
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	202	0.553	-	-	-	-	6.625
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	209	0.572	-	-	-	-	6.646
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	211	0.578	-	-	-	-	6.738
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	216	0.591	-	-	-	-	6.575
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	223	0.611	2.00	10:10:54 AM	6.5150	6.5150	6.484
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	230	0.63	-	-	-	-	6.677
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	237	0.649	0.50	11:00:44 AM	6.5050	6.5050	6.675
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	243	0.665	5.67	3:45:12 PM	6.5500	6.5469	6.571
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	251	0.687	408.11	11:19:35 AM	6.4500	6.7382	6.733
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	253	0.693	-	-	-	-	6.599
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	258	0.706	92.27	10:57:12 AM	6.6000	6.6000	6.684
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	265	0.726	-	-	-	-	6.850

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RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	272	0.745	-	-	-	-	6.714
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	286	0.783	-	-	-	-	6.553
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	293	0.802	-	-	-	-	6.654
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	300	0.821	-	-	-	-	6.658
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	307	0.841	-	-	-	-	6.626
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	314	0.86	-	-	-	-	6.609
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	321	0.879	136.07	3:46:53 PM	6.6500	6.6526	6.644
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	328	0.898	-	-	-	-	6.646
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	335	0.917	86.50	3:04:42 PM	6.8000	6.8000	6.800
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	337	0.923	113.68	3:04:26 PM	6.8500	6.7898	6.822
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	342	0.936	0.65	11:46:48 AM	6.5500	6.5500	6.575
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	349	0.956	-	-	-	-	6.760
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	356	0.975	512.06	3:46:34 PM	6.6700	6.6707	6.682
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	388	1.062	2.00	2:15:36 PM	6.7600	6.7600	6.644
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	425	1.164	-	-	-	-	6.751
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	478	1.309	37.60	3:11:00 PM	6.7650	6.8369	6.846
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	608	1.665	-	-	-	-	6.777
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	609	1.667	1.90	2:38:14 PM	6.6500	6.6974	6.876
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	636	1.741	-	-	-	-	6.882
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	727	1.99	36.70	10:36:30 AM	6.9000	6.8969	7.081
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	767	2.1	150.00	3:05:50 PM	6.9000	6.9000	6.867
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	804	2.201	-	-	-	-	6.571
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	821	2.248	16.23	2:19:52 PM	6.9000	6.7681	6.785
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	860	2.355	-	-	-	-	6.775
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	906	2.48	58.56	3:17:59 PM	6.5200	6.8222	6.780
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	1035	2.834	-	-	-	-	6.809
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	1070	2.93	-	-	-	-	6.916
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1126	3.083	-	-	-	-	6.913
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1133	3.102	-	-	-	-	6.921
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1180	3.231	-	-	-	-	6.342
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1321	3.617	-	-	-	-	7.219
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1363	3.732	-	-	-	-	7.127
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1397	3.825	-	-	-	-	7.029
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1445	3.956	17.00	3:35:19 PM	6.9250	6.9250	6.908
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1447	3.962	-	-	-	-	7.017
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1523	4.17	-	-	-	-	6.986
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1539	4.214	691.50	3:45:10 PM	6.9500	6.9486	6.941
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1583	4.334	27.37	3:31:55 PM	7.0300	7.0300	7.003
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1621	4.438	-	-	-	-	7.045
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1699	4.652	30.90	3:49:15 PM	7.1475	7.1461	7.004
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1768	4.841	-	-	-	-	7.072
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1948	5.333	-	-	-	-	7.198

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1992	5.454	-	-	-	-	6.978
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2055	5.626	-	-	-	-	7.087
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2070	5.667	2.00	2:10:53 PM	7.1000	7.1000	7.063
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2153	5.895	-	-	-	-	7.085
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2305	6.311	614.76	3:30:55 PM	7.0000	6.9672	6.979
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2307	6.316	-	-	-	-	7.050
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2455	6.721	124.40	2:33:06 PM	7.0250	7.0242	7.021
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2496	6.834	-	-	-	-	7.056
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2536	6.943	-	-	-	-	7.064
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2587	7.083	-	-	-	-	7.066
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2831	7.751	80.50	3:44:55 PM	7.1750	7.1800	7.174
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2861	7.833	5.00	3:15:58 PM	7.1000	7.1000	7.082
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2909	7.964	-	-	-	-	7.041
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2993	8.194	-	-	-	-	7.065
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	3057	8.37	-	-	-	-	7.199
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3182	8.712	50.00	-	-	-	7.100
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3380	9.254	418.00	3:27:34 PM	7.0000	6.9899	6.990
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3637	9.958	-	-	-	-	7.058
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4176	11.433	-	-	-	-	7.070
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4238	11.603	-	-	-	-	7.136
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4420	12.101	-	-	-	-	7.068
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4594	12.578	3.85	2:26:13 PM	6.9500	7.0364	6.997
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4672	12.791	-	-	-	-	7.061
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4792	13.12	-	-	-	-	7.107
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4820	13.196	2.00	2:17:20 PM	7.2250	7.2250	7.141
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	5030	13.771	-	-	-	-	7.185
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5093	13.944	-	-	-	-	7.196
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5205	14.251	-	-	-	-	7.284
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5799	15.877	-	-	-	-	7.319
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6128	16.778	-	-	-	-	7.347
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6205	16.988	-	-	-	-	7.326
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6493	17.777	0.09	11:44:58 AM	7.4000	7.4000	7.384
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6724	18.409	-	-	-	-	7.405
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6814	18.656	0.05	11:45:17 AM	7.4000	7.4000	7.412
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6883	18.845	-	-	-	-	7.902
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	7004	19.176	-	-	-	-	7.426
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7934	21.722	35.00	3:03:52 PM	7.4300	7.4300	7.472