

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 01/02/19	RPTB 0 01/02/19	PIBL0618G106	-	7/4/2018	1/2/2019	5	0.014	-	-	-	-	-
RPTB 0 01/09/19	RPTB 0 01/09/19	PIBL0618G115	-	7/11/2018	1/9/2019	12	0.033	-	-	-	-	5.444
RPTB 0 01/16/19	RPTB 0 01/16/19	PIBL1218A011	-	1/17/2018	1/16/2019	19	0.052	-	-	-	-	5.030
RPTB 0 01/23/19	RPTB 0 01/23/19	PIBL0618G124	-	7/25/2018	1/23/2019	26	0.071	5.01	10:16:51 AM	5.2250	5.2250	5.459
RPTB 0 01/30/19	RPTB 0 01/30/19	PIBL1218A020	-	1/31/2018	1/30/2019	33	0.09	27.79	3:03:47 PM	5.2000	5.1963	5.218
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBL0618H132	-	8/8/2018	2/6/2019	40	0.11	37.64	2:27:48 PM	5.2500	5.2500	5.600
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	47	0.129	11.40	11:23:50 AM	5.1000	5.6789	5.464
RPG 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	53	0.145	-	-	-	-	4.840
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	54	0.148	-	-	-	-	5.506
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	61	0.167	0.75	3:27:33 PM	5.1250	5.1250	5.484
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	68	0.186	24.78	2:30:00 PM	5.2500	5.3183	5.514
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	75	0.205	4.68	11:43:23 AM	5.3500	5.3369	5.497
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	82	0.225	0.40	10:36:28 AM	5.2750	5.2750	5.575
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	89	0.244	-	-	-	-	5.611
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	96	0.263	8.66	3:04:36 PM	5.3500	5.3571	5.410
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	103	0.282	0.70	9:23:46 AM	6.1000	6.1000	5.525
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	110	0.301	41.38	2:10:20 PM	6.2750	6.2750	5.941
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	117	0.32	115.47	2:49:02 PM	5.7500	5.9788	6.025
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	119	0.326	-	-	-	-	6.977
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	123	0.337	41.48	3:57:06 PM	6.3200	6.3200	6.535
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	131	0.359	1.06	10:20:26 AM	5.8750	5.8750	6.252
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	138	0.378	7.86	10:44:35 AM	6.5250	6.5091	6.479
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	145	0.397	1.71	3:05:54 PM	6.5100	6.5771	6.315
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	152	0.416	30.00	3:15:31 PM	6.6250	6.6250	6.261
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	159	0.435	2109.11	3:41:35 PM	6.5150	6.5116	6.514
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	165	0.452	1718.74	3:12:11 PM	6.5150	6.5150	6.521
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	173	0.474	2.49	11:47:09 AM	6.3000	6.4674	6.633
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	180	0.493	250.14	10:38:09 AM	6.5150	6.5150	6.515
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	187	0.512	0.97	2:30:39 PM	6.3000	6.3000	6.276
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	194	0.531	1.40	2:48:48 PM	6.3000	6.3000	6.620
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	201	0.55	1.56	2:46:26 PM	6.5000	6.5000	6.642
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	203	0.556	-	-	-	-	6.852
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	208	0.569	-	-	-	-	6.527
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	215	0.589	-	-	-	-	6.475
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	222	0.608	13.93	3:56:49 PM	6.7750	6.6704	6.673
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	229	0.627	2.02	2:37:13 PM	6.5000	6.6241	6.672
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	235	0.643	0.52	11:56:28 AM	6.5550	6.5550	6.571
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	243	0.665	1.00	2:16:11 PM	6.7500	6.7500	6.733
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	245	0.671	-	-	-	-	6.575
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	250	0.684	-	-	-	-	6.656
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	257	0.704	0.25	10:57:53 AM	6.3000	6.3000	6.850
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	264	0.723	-	-	-	-	6.639

RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	278	0.761	10.00	11:41:19 AM	6.6500	6.6500	6.844
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	285	0.78	27.95	3:36:36 PM	6.8000	6.8000	6.654
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	292	0.799	1.04	3:42:06 PM	6.6250	6.6250	6.709
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	299	0.819	-	-	-	-	6.709
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	306	0.838	-	-	-	-	6.669
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	313	0.857	47.61	3:57:48 PM	6.8000	6.7458	6.655
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	320	0.876	21.50	3:58:20 PM	6.8000	6.8267	6.650
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	327	0.895	-	-	-	-	6.732
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	329	0.901	236.09	3:55:47 PM	6.9000	6.8714	6.878
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	334	0.914	6.96	2:47:21 PM	6.6000	6.7372	6.705
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	341	0.934	323.90	11:04:59 AM	6.6725	6.6788	6.679
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	348	0.953	201.49	3:42:53 PM	6.6850	6.6784	6.680
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	380	1.04	0.10	2:23:16 PM	6.9250	6.9250	6.827
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	417	1.142	-	-	-	-	6.757
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	470	1.287	343.56	3:48:38 PM	6.8400	6.8629	6.869
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	600	1.643	-	-	-	-	6.807
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	601	1.645	-	-	-	-	6.876
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	628	1.719	-	-	-	-	6.915
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	719	1.969	-	-	-	-	7.122
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	759	2.078	69.00	3:49:51 PM	6.8600	6.9317	6.927
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	796	2.179	3.00	9:40:52 AM	6.9400	6.9400	6.560
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	813	2.226	181.11	3:51:25 PM	6.8750	6.9149	6.950
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	852	2.333	-	-	-	-	6.801
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	898	2.459	10.00	11:12:20 AM	6.9200	6.9200	6.863
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	1027	2.812	-	-	-	-	6.855
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	1062	2.908	-	-	-	-	6.961
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1118	3.061	-	-	-	-	6.905
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1125	3.08	23.05	3:11:21 PM	6.9000	6.9002	6.965
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1172	3.209	-	-	-	-	6.278
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1313	3.595	-	-	-	-	7.251
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1355	3.71	-	-	-	-	7.159
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1389	3.803	-	-	-	-	7.058
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1437	3.934	50.10	2:25:19 PM	6.9750	6.9251	6.922
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1439	3.94	-	-	-	-	7.048
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1515	4.148	-	-	-	-	7.011
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1531	4.192	767.00	3:16:21 PM	6.8900	6.9480	6.929
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1575	4.312	50.00	3:44:11 PM	6.9750	6.9750	7.026
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1613	4.416	-	-	-	-	7.066
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1691	4.63	15.48	3:55:27 PM	7.1000	7.0919	7.026
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1760	4.819	-	-	-	-	7.077
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1940	5.311	-	-	-	-	7.097
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1984	5.432	-	-	-	-	6.988
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2047	5.604	-	-	-	-	7.093

RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2062	5.645	50.00	3:46:07 PM	7.0100	7.0100	7.064
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2145	5.873	-	-	-	-	7.088
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2297	6.289	160.00	10:52:55 AM	6.9025	6.9564	6.975
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2299	6.294	-	-	-	-	7.053
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2447	6.7	-	-	-	-	7.034
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2488	6.812	-	-	-	-	7.057
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2528	6.921	-	-	-	-	7.063
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2579	7.061	-	-	-	-	7.067
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2823	7.729	2.00	2:51:12 PM	7.1800	7.1800	7.174
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2853	7.811	-	-	-	-	7.083
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2901	7.943	-	-	-	-	7.043
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2985	8.172	-	-	-	-	7.067
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	3049	8.348	31.00	3:36:46 PM	7.1000	7.1000	7.198
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3174	8.69	-	-	-	-	7.096
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3372	9.232	1397.25	3:49:28 PM	6.9900	6.9898	6.991
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3629	9.936	-	-	-	-	7.066
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4168	11.411	-	-	-	-	7.082
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4230	11.581	-	-	-	-	7.150
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4412	12.079	-	-	-	-	7.080
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4586	12.556	250.00	11:19:41 AM	7.0100	7.0185	7.017
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4664	12.769	-	-	-	-	7.075
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4784	13.098	-	-	-	-	7.120
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4812	13.175	30.00	2:41:35 PM	7.1750	7.1750	7.154
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	5022	13.749	-	-	-	-	7.196
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5085	13.922	-	-	-	-	7.208
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5197	14.229	-	-	-	-	7.290
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5791	15.855	-	-	-	-	7.333
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6120	16.756	-	-	-	-	7.366
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6197	16.966	-	-	-	-	7.346
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6485	17.755	-	-	-	-	7.408
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6716	18.387	-	-	-	-	7.433
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6806	18.634	-	-	-	-	7.441
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6875	18.823	2.00	2:11:27 PM	7.4000	7.4000	7.914
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6996	19.154	-	-	-	-	7.458
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7926	21.7	-	-	-	-	7.523