

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 01/16/19	RPTB 0 01/16/19	PIBL1218A011	-	1/17/2018	1/16/2019	1	0.003	-	-	-	-	-
RPTB 0 01/23/19	RPTB 0 01/23/19	PIBLO618G124	-	7/25/2018	1/23/2019	8	0.022	0.25	2:14:35 PM	5.0000	5.0000	5.475
RPTB 0 01/30/19	RPTB 0 01/30/19	PIBL1218A020	-	1/31/2018	1/30/2019	15	0.041	3.04	3:15:26 PM	6.0000	6.0000	5.340
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBLO618H132	-	8/8/2018	2/6/2019	22	0.06	-	-	-	-	5.790
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	29	0.079	16.09	10:42:22 AM	4.9750	4.9754	5.555
RPG 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	35	0.096	-	-	-	-	5.476
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBLO618H141	-	8/22/2018	2/20/2019	36	0.099	-	-	-	-	5.520
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBLO618H150	-	8/29/2018	2/27/2019	43	0.118	2.22	3:02:21 PM	5.7500	5.5923	5.472
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBLO618I168	-	9/5/2018	3/6/2019	50	0.137	0.40	-	-	-	5.210
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	57	0.156	3.82	2:46:16 PM	5.1000	5.1230	5.538
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBLO618I177	-	9/19/2018	3/20/2019	64	0.175	2.01	2:59:01 PM	5.1000	5.1000	5.513
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	71	0.194	85.00	2:55:05 PM	5.3250	5.3250	5.325
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBLO618J185	-	10/3/2018	4/3/2019	78	0.214	-	-	-	-	5.497
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBLO618J194	-	10/10/2018	4/10/2019	85	0.233	145.76	3:45:08 PM	5.2000	5.2641	5.310
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	92	0.252	861.31	3:58:50 PM	5.1300	5.2342	5.180
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	99	0.271	5.45	3:10:48 PM	5.1000	5.1000	5.729
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	101	0.277	-	-	-	-	6.842
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBLO618J201	-	10/31/2018	4/30/2019	105	0.287	4.36	2:44:48 PM	5.2000	5.3624	6.189
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBLO618K218	-	11/7/2018	5/8/2019	113	0.309	3.04	2:45:14 PM	5.1500	5.1500	6.250
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	120	0.329	-	-	-	-	6.281
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	127	0.348	-	-	-	-	6.032
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	134	0.367	17.26	3:12:58 PM	5.7600	5.7666	6.071
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	141	0.386	0.42	3:25:40 PM	5.7500	5.7500	6.514
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	147	0.402	-	-	-	-	6.264
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	155	0.424	0.70	10:36:32 AM	6.1700	6.1700	6.460
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	162	0.444	49.02	3:10:57 PM	6.0500	6.0126	6.239
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	169	0.463	40.87	10:17:22 AM	6.0000	6.0000	6.679
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	176	0.482	3.73	3:47:06 PM	6.0000	6.1340	6.096
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	183	0.501	1649.31	3:59:32 PM	6.0250	6.0376	6.048
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	185	0.507	-	-	-	-	6.575
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	190	0.52	-	-	-	-	6.500
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	197	0.539	54.70	3:24:17 PM	6.2000	6.1963	6.324
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	204	0.559	1.40	11:38:51 AM	6.0500	6.0500	6.304
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	211	0.578	-	-	-	-	6.436
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	217	0.594	16.90	11:20:14 AM	6.0050	6.0292	6.292
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	225	0.616	6.40	2:23:41 PM	6.0800	6.0800	6.308
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	227	0.621	-	-	-	-	6.515
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	232	0.635	-	-	-	-	6.422
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	239	0.654	114.93	2:44:15 PM	6.2100	6.1667	6.612
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	246	0.674	-	-	-	-	6.704
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	260	0.712	-	-	-	-	6.813
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	267	0.731	86.86	3:31:15 PM	6.2150	6.2060	6.275

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RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	274	0.75	-	-	-	-	6.950
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	281	0.769	507.99	11:54:16 AM	6.2000	6.1994	6.207
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	288	0.789	200.73	3:08:36 PM	6.0000	6.2491	6.285
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	295	0.808	9.68	2:50:34 PM	6.0000	6.1960	6.464
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	302	0.827	-	-	-	-	6.436
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	309	0.846	2.93	3:30:57 PM	6.1000	6.1638	6.685
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	311	0.851	889.93	3:42:41 PM	6.2000	6.2070	6.217
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	316	0.865	326.79	11:13:18 AM	6.1000	6.1148	6.125
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	323	0.884	-	-	-	-	6.510
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	330	0.903	58.21	3:32:25 PM	6.2250	6.2428	6.542
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	358	0.98	151.13	3:55:40 PM	6.1750	6.1972	6.353
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	362	0.991	1.50	2:11:24 PM	6.5000	6.5000	6.434
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	365	0.999	1896.13	3:37:03 PM	6.1750	6.1943	6.161
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	399	1.092	-	-	-	-	6.520
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	452	1.238	463.96	3:42:32 PM	6.2150	6.2187	6.235
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	582	1.593	-	-	-	-	6.432
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	583	1.596	136.20	3:01:54 PM	6.2750	6.2501	6.306
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	610	1.67	-	-	-	-	6.518
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	701	1.919	-	-	-	-	6.673
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	741	2.029	5.00	-	-	-	6.303
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	778	2.13	5.00	3:24:32 PM	6.2750	6.2750	6.283
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	795	2.177	13.00	3:40:57 PM	6.3000	6.2615	6.316
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	834	2.283	-	-	-	-	6.737
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	880	2.409	258.90	3:02:41 PM	6.2950	6.2298	6.262
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	1009	2.762	-	-	-	-	6.341
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	1044	2.858	-	-	-	-	6.435
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1100	3.012	-	-	-	-	6.672
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1107	3.031	63.20	3:49:46 PM	6.3200	6.3070	6.320
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1154	3.159	-	-	-	-	5.899
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1295	3.546	-	-	-	-	6.686
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1337	3.661	-	-	-	-	6.592
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1371	3.754	-	-	-	-	6.493
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1419	3.885	330.00	2:03:17 PM	6.2500	6.2833	6.292
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1421	3.89	19.40	3:21:34 PM	6.3450	6.3450	6.474
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1497	4.099	100.00	2:07:46 PM	6.4000	6.4000	6.400
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1513	4.142	7861.03	3:58:48 PM	6.3000	6.2813	6.294
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1557	4.263	110.60	3:55:10 PM	6.3900	6.3958	6.383
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1595	4.367	-	-	-	-	6.482
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1673	4.58	16.00	3:37:57 PM	6.3750	6.3750	6.445
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1742	4.769	-	-	-	-	6.485
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1922	5.262	-	-	-	-	6.461
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1966	5.383	-	-	-	-	6.391

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RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2029	5.555	-	-	-	-	6.491
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2044	5.596	1.30	11:06:46 AM	6.5000	6.5000	6.529
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2127	5.823	-	-	-	-	6.485
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2279	6.24	1611.40	3:58:28 PM	6.3400	6.3065	6.374
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2281	6.245	-	-	-	-	6.453
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2429	6.65	102.00	2:03:01 PM	6.3500	6.3745	6.376
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2470	6.762	-	-	-	-	6.463
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2510	6.872	-	-	-	-	6.472
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2561	7.012	-	-	-	-	6.476
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2805	7.68	65.50	3:38:06 PM	6.4500	6.4992	6.553
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2835	7.762	-	-	-	-	6.508
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2883	7.893	-	-	-	-	6.472
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2967	8.123	21.00	2:06:18 PM	6.4500	6.4405	6.501
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	3031	8.298	-	-	-	-	6.500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3156	8.641	-	-	-	-	6.680
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3354	9.183	1941.00	3:48:48 PM	6.4500	6.4238	6.445
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3611	9.886	-	-	-	-	6.546
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3648	9.988	7426.78	3:57:33 PM	6.4550	6.4449	6.458
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4150	11.362	-	-	-	-	6.581
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4212	11.532	-	-	-	-	6.648
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4394	12.03	15.00	2:04:54 PM	6.6000	6.6000	6.580
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4568	12.507	320.90	3:41:36 PM	6.5000	6.4743	6.498
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4646	12.72	-	-	-	-	6.569
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4766	13.049	-	-	-	-	6.609
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4794	13.125	-	-	-	-	6.788
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	5004	13.7	-	-	-	-	6.698
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5067	13.873	-	-	-	-	6.714
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5179	14.179	-	-	-	-	6.911
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5773	15.806	-	-	-	-	6.890
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6102	16.706	-	-	-	-	6.934
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6179	16.917	-	-	-	-	6.917
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6467	17.706	-	-	-	-	6.976
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6698	18.338	-	-	-	-	6.999
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6788	18.585	1.00	11:37:36 AM	6.7500	6.7500	7.007
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6857	18.773	4.17	3:42:46 PM	6.6900	6.8230	6.767
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6978	19.105	-	-	-	-	7.024
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7908	21.651	-	-	-	-	7.058