

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 01/23/19	RPTB 0 01/23/19	PIBL0618G124	-	7/25/2018	1/23/2019	1	0.003	-	-	-	-	-
RPTB 0 01/30/19	RPTB 0 01/30/19	PIBL1218A020	-	1/31/2018	1/30/2019	8	0.022	51.85	3:45:57 PM	5.0500	5.0506	4.600
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBL0618H132	-	8/8/2018	2/6/2019	15	0.041	-	-	-	-	5.299
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	22	0.06	-	-	-	-	5.286
RPG 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	28	0.077	0.05	2:23:56 PM	5.3750	5.3750	5.401
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	29	0.079	2.02	3:08:10 PM	5.2500	5.2500	5.310
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	36	0.099	-	-	-	-	5.494
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	43	0.118	-	-	-	-	5.106
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	50	0.137	5.00	10:44:12 AM	5.4500	5.4500	5.511
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	57	0.156	-	-	-	-	5.466
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	64	0.175	-	-	-	-	5.515
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	71	0.194	0.50	11:45:16 AM	5.7500	5.7500	5.243
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	78	0.214	3.00	10:44:17 AM	5.5000	5.5000	5.350
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	85	0.233	2464.89	3:55:07 PM	5.1400	5.2138	5.268
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	92	0.252	1859.54	3:55:04 PM	5.3000	5.2660	5.283
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	94	0.257	-	-	-	-	6.944
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	98	0.268	10.11	2:58:43 PM	5.1500	5.2282	5.393
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	106	0.29	-	-	-	-	6.313
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	113	0.309	26.00	3:09:36 PM	5.7000	5.6981	6.225
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	120	0.329	50.40	10:57:37 AM	5.7000	5.7000	5.783
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	127	0.348	47.72	3:19:36 PM	5.6500	5.6512	5.768
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	134	0.367	0.42	3:15:21 PM	5.6250	5.6250	6.242
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	140	0.383	75.00	11:49:12 AM	5.9000	5.9000	5.860
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	148	0.405	-	-	-	-	6.221
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	155	0.424	-	-	-	-	6.271
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	162	0.444	-	-	-	-	6.462
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	169	0.463	12.08	3:30:59 PM	5.8000	5.7858	5.913
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	176	0.482	6.69	3:38:07 PM	5.6500	5.7585	5.841
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	178	0.487	426.10	3:46:52 PM	5.9500	5.9082	5.909
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	183	0.501	425.43	3:58:38 PM	5.5500	5.7944	5.925
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	190	0.52	19.72	2:29:43 PM	5.9000	5.8688	6.015
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	197	0.539	0.30	3:15:08 PM	6.0000	6.0000	6.199
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	204	0.559	-	-	-	-	6.143
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	210	0.575	-	-	-	-	6.296
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	218	0.597	3.59	2:25:34 PM	5.8000	5.8430	6.145
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	220	0.602	-	-	-	-	6.119
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	225	0.616	1.24	9:59:07 AM	5.8250	5.8208	6.005
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	232	0.635	6.90	3:19:28 PM	5.8750	5.8894	5.950
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	239	0.654	1.55	10:19:40 AM	5.8300	5.8300	6.436
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	253	0.693	4.30	3:16:19 PM	6.0000	5.8779	6.053
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	260	0.712	4.00	10:44:06 AM	5.9750	5.9750	6.109
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	267	0.731	1.50	3:16:19 PM	6.0000	6.0000	6.668

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RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	274	0.75	73.46	3:02:45 PM	5.8000	5.8613	5.883
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	281	0.769	275.38	3:07:28 PM	5.9500	5.9401	6.106
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	288	0.789	0.01	10:00:19 AM	5.7500	5.7500	5.957
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	295	0.808	2.59	3:16:36 PM	6.0000	5.9800	6.150
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	302	0.827	6.54	10:59:44 AM	5.9000	5.9000	5.967
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	304	0.832	653.30	2:53:43 PM	6.0000	6.0002	6.021
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	309	0.846	-	-	-	-	6.152
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	316	0.865	11.00	3:15:46 PM	6.0200	5.9200	5.925
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	323	0.884	1.04	11:48:17 AM	5.9250	5.9250	6.142
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	351	0.961	1.57	10:19:19 AM	5.9000	5.9000	6.142
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	355	0.972	-	-	-	-	6.048
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	358	0.98	0.40	9:47:30 AM	5.8500	5.8500	6.107
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	365	0.999	2200.93	3:56:03 PM	5.9525	5.9547	6.369
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	392	1.073	-	-	-	-	6.211
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	445	1.218	39.26	3:21:33 PM	6.0750	6.0520	6.056
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	575	1.574	-	-	-	-	6.195
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	576	1.577	11.01	3:45:23 PM	6.1250	6.1159	6.181
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	603	1.651	-	-	-	-	6.287
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	694	1.9	-	-	-	-	6.453
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	734	2.01	-	-	-	-	6.198
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	771	2.111	-	-	-	-	6.081
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	788	2.157	1.04	11:48:30 AM	6.1000	6.1990	6.189
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	827	2.264	29.64	11:54:50 AM	6.2500	6.2500	6.730
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	873	2.39	313.06	3:17:17 PM	6.1300	6.1302	6.130
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	1002	2.743	0.50	2:09:26 PM	6.1200	6.1200	6.175
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	1037	2.839	-	-	-	-	6.333
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1093	2.992	-	-	-	-	6.633
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1100	3.012	0.01	11:48:52 AM	6.1900	6.1900	6.250
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1147	3.14	-	-	-	-	5.756
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1288	3.526	-	-	-	-	6.551
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1330	3.641	0.01	10:59:09 AM	6.0000	6.0000	6.464
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1364	3.734	-	-	-	-	6.371
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1412	3.866	700.09	3:59:52 PM	6.2000	6.2008	6.202
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1414	3.871	-	-	-	-	6.358
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1490	4.079	-	-	-	-	6.376
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1506	4.123	1141.63	3:04:45 PM	6.2500	6.2297	6.233
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1550	4.244	0.01	11:48:23 AM	6.2400	6.2400	6.305
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1588	4.348	-	-	-	-	6.384
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1666	4.561	1.81	11:13:04 AM	6.3200	6.3286	6.355
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1735	4.75	-	-	-	-	6.401
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1915	5.243	-	-	-	-	6.363
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1959	5.363	-	-	-	-	6.322

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RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2022	5.536	-	-	-	-	6.424
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2037	5.577	-	-	-	-	6.538
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2120	5.804	-	-	-	-	6.424
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2272	6.22	1485.48	3:39:05 PM	6.3050	6.2827	6.280
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2274	6.226	-	-	-	-	6.397
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2422	6.631	-	-	-	-	6.306
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2463	6.743	-	-	-	-	6.410
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2503	6.853	-	-	-	-	6.419
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2554	6.992	-	-	-	-	6.425
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2798	7.661	31.71	11:35:37 AM	6.4250	6.4247	6.415
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2828	7.743	1.30	3:13:02 PM	6.4125	6.4019	6.459
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2876	7.874	-	-	-	-	6.424
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2960	8.104	-	-	-	-	6.453
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	3024	8.279	40.00	10:59:10 AM	6.4200	6.4350	6.435
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3149	8.621	-	-	-	-	6.632
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3347	9.164	1940.30	3:51:03 PM	6.4285	6.4211	6.412
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3604	9.867	-	-	-	-	6.504
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3641	9.969	1740.97	3:56:52 PM	6.4300	6.4076	6.415
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4143	11.343	-	-	-	-	6.526
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4205	11.513	-	-	-	-	6.589
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4387	12.011	-	-	-	-	6.512
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4561	12.487	50.00	2:31:07 PM	6.4250	6.4250	6.462
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4639	12.701	-	-	-	-	6.475
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4759	13.029	-	-	-	-	6.501
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4787	13.106	5.60	2:49:43 PM	6.7450	6.7455	6.789
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	4997	13.681	-	-	-	-	6.545
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5060	13.854	12.00	11:15:19 AM	6.5700	6.5700	6.549
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5172	14.16	-	-	-	-	6.600
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5766	15.786	-	-	-	-	6.620
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6095	16.687	-	-	-	-	6.653
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6172	16.898	-	-	-	-	6.636
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6460	17.687	-	-	-	-	6.707
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6691	18.319	-	-	-	-	6.742
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6781	18.565	1.00	10:49:22 AM	6.6600	6.6600	6.755
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6850	18.754	3.10	3:18:20 PM	6.6800	6.7574	6.773
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6971	19.086	-	-	-	-	6.782
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7901	21.632	-	-	-	-	6.882