

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 02/06/19	RPTB 0 02/06/19	PIBL0618H132	-	8/8/2018	2/6/2019	6	0.016	-	-	-	-	5.426
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	13	0.036	-	-	-	-	5.313
RPG 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	19	0.052	4.00	2:57:16 PM	5.4700	5.4700	4.914
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	20	0.055	14.07	11:54:41 AM	4.9500	4.7912	5.334
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	27	0.074	10.00	10:11:45 AM	5.0000	5.0000	5.579
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	34	0.093	-	-	-	-	5.618
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	41	0.112	-	-	-	-	5.563
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	48	0.131	-	-	-	-	5.460
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	55	0.151	-	-	-	-	5.466
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	62	0.17	0.50	10:56:33 AM	5.1000	5.1000	5.182
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	69	0.189	4.41	2:55:04 PM	5.1000	5.2718	5.486
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	76	0.208	1.11	9:42:58 AM	5.1500	5.1500	5.244
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	83	0.227	0.20	10:45:43 AM	5.2100	5.2100	5.288
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	85	0.233	-	-	-	-	6.899
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	89	0.244	87.70	2:45:15 PM	5.3500	5.2854	5.341
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	97	0.266	29.24	3:33:56 PM	5.3500	5.4338	5.500
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	104	0.285	97.67	3:17:35 PM	5.3050	5.2948	5.467
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	111	0.304	41.99	11:51:37 AM	5.3000	5.6413	5.700
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	118	0.323	229.17	3:19:15 PM	5.4850	5.4832	5.493
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	125	0.342	36.59	3:18:53 PM	5.4750	5.4350	5.600
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	131	0.359	5.13	3:26:55 PM	5.4500	5.5971	5.860
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	139	0.381	-	-	-	-	5.986
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	146	0.4	4.02	3:15:23 PM	5.6000	5.7120	5.987
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	153	0.419	-	-	-	-	6.208
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	160	0.438	6.10	2:27:52 PM	5.8000	5.8000	5.871
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	167	0.457	1.51	3:55:17 PM	5.6400	5.6400	5.917
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	169	0.463	2.04	-	-	-	5.956
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	174	0.476	395.41	3:47:02 PM	5.8250	5.8172	5.808
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	181	0.496	449.96	3:50:19 PM	5.8000	5.8470	5.886
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	188	0.515	24.65	2:24:06 PM	5.7250	5.8206	6.083
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	195	0.534	25.80	3:53:05 PM	5.8500	5.8295	5.895
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	201	0.55	-	-	-	-	6.223
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	209	0.572	10.50	3:11:03 PM	5.8000	5.8000	6.006
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	211	0.578	-	-	-	-	6.067
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	216	0.591	161.48	3:30:33 PM	5.8350	5.8697	5.879
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	223	0.611	11.22	3:27:20 PM	5.9000	5.9081	5.950
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	230	0.63	-	-	-	-	6.277
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	244	0.668	-	-	-	-	5.936
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	251	0.687	-	-	-	-	6.109
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	258	0.706	5.00	10:20:23 AM	5.9000	5.9000	6.718
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	265	0.726	2.00	9:30:18 AM	5.8000	5.8000	5.883
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	272	0.745	2.69	3:02:50 PM	5.8000	5.7540	5.950

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RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	279	0.764	43.89	2:22:19 PM	5.9000	5.9003	5.967
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	286	0.783	-	-	-	-	5.971
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	293	0.802	-	-	-	-	5.929
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	295	0.808	281.00	3:57:18 PM	5.9500	5.9369	5.946
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	300	0.821	-	-	-	-	6.143
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	307	0.841	13.22	3:53:49 PM	5.9250	5.9152	5.943
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	314	0.86	20.00	2:25:49 PM	5.9000	5.9000	6.002
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	342	0.936	-	-	-	-	5.978
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	346	0.947	307.90	3:31:14 PM	6.0000	6.0013	6.047
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	349	0.956	9.14	2:55:49 PM	5.8750	5.8750	5.996
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	356	0.975	183.98	3:48:33 PM	5.9250	5.9275	5.953
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	363	0.994	1445.79	3:59:19 PM	5.9250	5.9288	5.928
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	383	1.049	-	-	-	-	6.125
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	436	1.194	380.29	3:57:37 PM	6.0500	6.0098	6.030
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	566	1.55	0.50	11:32:36 AM	6.0000	6.0000	6.097
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	567	1.552	403.50	3:32:19 PM	6.0300	6.0370	6.040
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	594	1.626	-	-	-	-	6.185
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	685	1.875	6.00	3:02:28 PM	6.0300	6.0300	6.342
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	725	1.985	53.50	3:18:58 PM	5.9000	6.0446	6.073
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	762	2.086	0.73	11:52:07 AM	6.1200	6.1200	5.973
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	779	2.133	12.00	2:14:20 PM	6.0000	6.0500	6.150
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	818	2.24	-	-	-	-	6.447
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	864	2.366	276.70	3:27:50 PM	6.0250	6.0377	6.029
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	993	2.719	3.82	11:06:07 AM	6.1750	6.1750	6.060
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	1028	2.815	-	-	-	-	6.283
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1084	2.968	57.00	2:45:45 PM	6.1000	6.1504	6.168
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1091	2.987	191.17	3:23:02 PM	6.0700	6.1047	6.108
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1138	3.116	-	-	-	-	5.646
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1279	3.502	-	-	-	-	6.428
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1321	3.617	-	-	-	-	6.341
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1355	3.71	-	-	-	-	6.250
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1403	3.841	446.50	3:50:06 PM	6.0750	6.0813	6.074
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1405	3.847	-	-	-	-	6.238
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1481	4.055	-	-	-	-	6.287
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1497	4.099	1892.90	3:54:23 PM	6.0250	6.1067	6.050
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1541	4.219	-	-	-	-	6.260
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1579	4.323	86.00	3:52:06 PM	6.3200	6.3374	6.372
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1657	4.537	12.20	2:54:08 PM	6.4250	6.2225	6.362
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1726	4.726	-	-	-	-	6.284
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1906	5.218	-	-	-	-	6.347
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1950	5.339	-	-	-	-	6.212
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2013	5.511	-	-	-	-	6.314

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2028	5.552	6.20	3:30:53 PM	6.2450	6.2411	6.434
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2111	5.78	-	-	-	-	6.316
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2263	6.196	3411.66	3:41:26 PM	6.1500	6.2245	6.154
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2265	6.201	-	-	-	-	6.294
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2413	6.606	159.50	3:38:38 PM	6.2000	6.2444	6.217
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2454	6.719	-	-	-	-	6.311
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2494	6.828	-	-	-	-	6.321
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2545	6.968	-	-	-	-	6.327
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2789	7.636	0.01	-	-	-	6.438
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2819	7.718	-	-	-	-	6.362
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2867	7.849	-	-	-	-	6.328
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2951	8.079	-	-	-	-	6.357
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	3015	8.255	200.00	3:51:58 PM	6.3000	6.3425	6.325
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3140	8.597	-	-	-	-	6.531
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3338	9.139	2292.10	3:54:30 PM	6.2900	6.3524	6.285
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3595	9.843	-	-	-	-	6.400
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3632	9.944	2510.90	3:59:50 PM	6.2750	6.3526	6.279
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4134	11.318	-	-	-	-	6.421
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4196	11.488	-	-	-	-	6.482
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4378	11.986	-	-	-	-	6.407
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4552	12.463	423.80	3:57:08 PM	6.3250	6.3757	6.362
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4630	12.676	-	-	-	-	6.375
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4750	13.005	2.00	3:31:14 PM	6.4550	6.4550	6.401
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4778	13.081	3.97	3:54:31 PM	6.6000	6.5309	6.790
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4988	13.656	2.00	3:30:45 PM	6.4700	6.4700	6.441
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5051	13.829	-	-	-	-	6.445
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5163	14.136	8.90	3:03:48 PM	6.3700	6.3930	6.555
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5757	15.762	40.30	2:39:50 PM	6.5000	6.5000	6.497
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6086	16.663	-	-	-	-	6.522
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6163	16.873	2.00	2:12:13 PM	6.6150	6.6150	6.504
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6451	17.662	9.00	11:11:27 AM	6.5750	6.5750	6.570
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6682	18.294	-	-	-	-	6.605
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6772	18.541	-	-	-	-	6.618
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6841	18.73	7.13	2:27:35 PM	6.6250	6.6626	6.724
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6962	19.061	-	-	-	-	6.646
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7298	19.981	3480.10	3:59:37 PM	6.6100	6.6769	6.610
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7892	21.607	-	-	-	-	6.872