

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 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	7	0.019	1.50	10:09:00 AM	5.2000	5.2000	5.291
RPG 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	13	0.036	0.08	2:41:59 PM	5.4000	5.4000	3.726
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	14	0.038	-	-	-	-	5.436
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	21	0.057	-	-	-	-	5.474
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	28	0.077	1.41	10:10:44 AM	5.2000	4.9512	5.589
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	35	0.096	-	-	-	-	5.444
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	42	0.115	-	-	-	-	5.412
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	49	0.134	3.00	2:28:48 PM	5.0000	5.0000	5.429
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	56	0.153	7.00	10:14:20 AM	5.3500	5.3500	5.147
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	63	0.172	1.00	2:40:35 PM	5.1500	5.1500	5.400
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	70	0.192	6.00	3:50:43 PM	5.3000	5.3000	5.243
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	77	0.211	56.14	3:50:34 PM	5.3150	5.2246	5.347
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	79	0.216	-	-	-	-	6.768
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	83	0.227	33.11	3:09:53 PM	5.1500	5.2109	5.348
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	91	0.249	1609.06	3:54:35 PM	5.2000	5.2743	5.279
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	98	0.268	-	-	-	-	5.466
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	105	0.287	-	-	-	-	5.700
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	112	0.307	31.36	2:36:19 PM	5.2550	5.2569	5.492
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	119	0.326	10.31	3:25:37 PM	5.5000	5.3938	5.600
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	125	0.342	21.26	3:09:17 PM	5.6500	5.6312	5.486
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	133	0.364	18.20	3:35:39 PM	5.6950	5.6909	5.902
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	140	0.383	12.09	2:24:12 PM	5.3250	5.6975	5.901
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	147	0.402	8.24	3:55:06 PM	5.5500	5.3743	6.117
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	154	0.422	25.89	3:37:51 PM	5.7300	5.6853	5.849
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	161	0.441	1.92	3:12:50 PM	5.4500	5.7531	5.850
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	163	0.446	0.50	11:18:51 AM	5.8050	5.8050	5.996
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	168	0.46	127.04	2:56:45 PM	5.7000	5.5825	5.760
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	175	0.479	44.39	3:26:24 PM	5.7500	5.7800	5.820
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	182	0.498	1699.40	3:57:29 PM	5.7250	5.7667	5.761
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	189	0.517	27.56	3:34:26 PM	5.8000	5.7180	5.827
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	195	0.534	5.84	2:29:11 PM	5.7250	5.6835	6.371
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	203	0.556	2.01	2:43:11 PM	5.6500	5.6500	5.934
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	205	0.561	-	-	-	-	5.924
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	210	0.575	35.51	2:45:55 PM	5.6750	5.7900	5.736
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	217	0.594	45.22	3:52:12 PM	5.7750	5.8246	5.928
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	224	0.613	0.15	10:37:59 AM	5.8750	5.8750	6.209
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	238	0.652	0.21	2:15:47 PM	5.7000	5.7000	5.877
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	245	0.671	-	-	-	-	6.095
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	252	0.69	35.60	3:03:20 PM	5.8600	5.8600	6.745
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	259	0.709	7.86	2:47:55 PM	5.7000	5.7536	5.883
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	266	0.728	-	-	-	-	5.950
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	273	0.747	1.03	3:32:45 PM	5.8000	5.8000	5.967

RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	280	0.767	38.25	3:03:36 PM	5.8600	5.8558	5.968
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	287	0.786	-	-	-	-	5.931
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	289	0.791	593.50	3:53:39 PM	5.8125	5.8016	5.832
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	294	0.805	-	-	-	-	6.143
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	301	0.824	6.57	3:56:43 PM	5.7800	5.7800	5.828
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	308	0.843	6.63	11:17:21 AM	5.7500	5.7455	5.820
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	336	0.92	11.73	11:24:55 AM	5.8000	5.8000	5.978
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	340	0.931	300.00	11:45:34 AM	5.8500	5.8500	5.899
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	343	0.939	-	-	-	-	5.932
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	350	0.958	30.60	3:03:39 PM	5.7500	5.8213	5.913
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	357	0.977	170.48	11:54:19 AM	5.9000	5.8810	5.918
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	364	0.997	1348.38	3:56:20 PM	5.8250	5.8437	6.324
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	377	1.032	-	-	-	-	5.995
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	430	1.177	445.52	3:42:07 PM	5.7500	5.7772	5.822
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	560	1.533	20.00	2:10:37 PM	5.9000	5.9000	5.961
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	561	1.536	28.50	2:25:00 PM	5.8400	5.7909	5.928
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	588	1.61	-	-	-	-	6.048
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	679	1.859	3.00	3:04:12 PM	5.8500	5.8417	6.201
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	719	1.969	210.00	3:30:36 PM	5.8000	5.7525	5.750
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	756	2.07	1.50	10:43:51 AM	5.9500	5.9500	5.833
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	773	2.116	8.70	2:41:38 PM	5.8900	5.8564	5.982
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	812	2.223	-	-	-	-	6.301
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	858	2.349	2.65	3:30:17 PM	5.9000	5.8521	5.856
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	987	2.702	2.20	9:27:58 AM	5.8800	5.8800	5.910
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	1022	2.798	20.00	11:18:25 AM	5.8350	5.8350	6.130
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1078	2.951	61.00	3:09:26 PM	5.8400	5.8539	6.158
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1085	2.971	131.20	3:28:09 PM	5.8500	5.8572	6.105
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1132	3.099	-	-	-	-	5.981
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1273	3.485	-	-	-	-	6.260
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1315	3.6	-	-	-	-	6.173
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1349	3.693	-	-	-	-	6.081
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1397	3.825	236.75	3:44:59 PM	5.8250	5.8408	5.853
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1399	3.83	40.00	11:20:20 AM	5.8750	5.8750	6.066
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1475	4.038	84.20	2:10:55 PM	5.9500	5.9500	6.111
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1491	4.082	1108.60	3:18:43 PM	5.8300	5.8626	5.859
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1535	4.203	200.00	3:12:42 PM	5.9000	5.9000	5.900
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1573	4.307	-	-	-	-	6.274
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1651	4.52	-	-	-	-	6.198
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1720	4.709	10.00	11:20:26 AM	5.9750	5.9750	6.096
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1900	5.202	-	-	-	-	6.145
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1944	5.322	-	-	-	-	6.015
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2007	5.495	-	-	-	-	6.114
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2022	5.536	-	-	-	-	6.232

RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2105	5.763	-	-	-	-	6.112
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2257	6.179	3855.00	3:58:03 PM	5.9400	5.9226	5.929
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2259	6.185	-	-	-	-	6.084
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2407	6.59	8.40	2:09:00 PM	5.9700	5.9700	6.075
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2448	6.702	-	-	-	-	6.097
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2488	6.812	-	-	-	-	6.105
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2539	6.951	-	-	-	-	6.110
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2783	7.619	0.10	10:23:26 AM	6.4500	6.4500	6.329
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2813	7.702	9.94	10:47:10 AM	6.0650	6.0650	6.139
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2861	7.833	-	-	-	-	6.104
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2945	8.063	4.05	2:13:52 PM	6.2500	6.2253	6.131
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	3009	8.238	50.00	10:28:16 AM	6.0400	6.0400	6.081
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3134	8.58	-	-	-	-	6.300
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3332	9.123	2107.00	2:47:12 PM	6.0500	6.0289	6.050
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3589	9.826	-	-	-	-	6.171
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3626	9.927	6072.27	3:58:25 PM	6.0625	6.0276	6.064
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4128	11.302	-	-	-	-	6.221
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4190	11.472	-	-	-	-	6.287
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4372	11.97	-	-	-	-	6.228
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4546	12.446	72.40	2:33:11 PM	6.1400	6.1007	6.180
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4624	12.66	-	-	-	-	6.218
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4744	12.988	-	-	-	-	6.254
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4772	13.065	2.00	3:45:30 PM	6.2500	6.2500	6.661
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4982	13.64	-	-	-	-	6.301
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5045	13.812	-	-	-	-	6.306
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5157	14.119	112.50	3:00:53 PM	6.2750	6.3083	6.322
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5751	15.745	-	-	-	-	6.356
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6080	16.646	-	-	-	-	6.369
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6157	16.857	2.00	2:39:22 PM	6.7000	6.7000	6.348
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6445	17.645	-	-	-	-	6.400
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6676	18.278	-	-	-	-	6.421
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6766	18.524	-	-	-	-	6.429
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6835	18.713	13.20	2:44:22 PM	6.5500	6.4288	6.657
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6956	19.044	0.30	3:04:40 PM	6.4250	6.4250	6.446
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7292	19.964	7702.88	3:57:43 PM	6.4300	6.4184	6.430
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7886	21.591	-	-	-	-	6.556