

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	2	0.005	-	-	-	-	-	-
RPG 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	8	0.022	13.00	3:34:53 PM	5.4750	5.4750	3.642	
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	9	0.025	-	-	-	-	6.702	
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	16	0.044	-	-	-	-	5.474	
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	23	0.063	39.30	3:03:38 PM	5.3500	5.3500	5.587	
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	30	0.082	33.72	3:01:32 PM	5.2000	5.2508	5.200	
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	37	0.101	-	-	-	-	5.418	
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	44	0.12	-	-	-	-	5.434	
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	51	0.14	-	-	-	-	5.159	
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	58	0.159	-	-	-	-	5.404	
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	65	0.178	44.07	2:11:53 PM	5.7000	5.6900	5.384	
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	72	0.197	7.00	2:32:57 PM	5.3000	5.3000	5.468	
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	74	0.203	-	-	-	-	6.882	
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	78	0.214	44.27	3:50:20 PM	5.2250	5.2165	5.354	
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	86	0.235	160.31	3:51:15 PM	5.2850	5.2441	5.283	
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	93	0.255	-	-	-	-	5.497	
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	100	0.274	-	-	-	-	5.699	
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	107	0.293	10.08	3:27:56 PM	5.4500	5.3195	5.492	
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	114	0.312	3.00	3:07:36 PM	5.2500	5.6250	5.600	
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	120	0.329	10.00	2:58:27 PM	5.4000	5.4000	5.485	
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	128	0.35	11.00	2:14:34 PM	5.8500	5.6682	5.897	
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	135	0.37	10.11	3:38:58 PM	5.7800	5.7627	5.894	
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	142	0.389	13.10	3:24:57 PM	5.8900	5.8393	6.106	
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	149	0.408	5.12	3:51:18 PM	5.6500	5.7086	5.844	
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	156	0.427	10.50	2:04:20 PM	5.8400	5.7733	5.850	
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	158	0.433	-	-	-	-	6.031	
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	163	0.446	-	-	-	-	5.775	
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	170	0.465	12.82	2:46:27 PM	6.0000	5.9653	5.771	
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	177	0.485	500.37	3:54:33 PM	5.9000	5.8426	5.827	
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	184	0.504	10.75	3:46:41 PM	5.9750	5.9048	6.018	
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	190	0.52	-	-	-	-	6.011	
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	198	0.542	-	-	-	-	5.930	
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	200	0.548	-	-	-	-	5.952	
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	205	0.561	0.30	11:08:14 AM	5.7750	5.7750	5.736	
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	212	0.58	13.52	2:54:32 PM	6.0250	5.9851	5.923	
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	219	0.6	0.70	2:29:30 PM	5.9500	5.9500	6.205	
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	233	0.638	27.06	3:52:11 PM	5.9050	5.9050	5.877	
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	240	0.657	-	-	-	-	6.086	
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	247	0.676	15.00	3:51:36 PM	6.0000	6.0000	6.754	
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	254	0.695	0.50	3:39:05 PM	5.9950	5.9950	5.883	
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	261	0.715	-	-	-	-	5.950	
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	268	0.734	-	-	-	-	5.967	

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RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	275	0.753	-	-	-	-	5.957
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	282	0.772	-	-	-	-	5.936
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	284	0.778	47.89	3:52:19 PM	5.9750	5.8632	5.871
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	289	0.791	-	-	-	-	6.126
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	296	0.81	-	-	-	-	5.920
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	303	0.83	2.20	11:30:20 AM	5.9450	5.9393	5.905
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	331	0.906	25.50	2:36:01 PM	5.9500	5.9500	5.972
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	335	0.917	0.20	2:34:22 PM	5.9500	5.9500	5.932
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	338	0.925	-	-	-	-	5.951
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	345	0.945	100.00	9:45:25 AM	5.9125	5.9125	5.913
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	352	0.964	1.46	11:49:19 AM	5.8350	5.8336	5.893
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	359	0.983	96.61	3:54:09 PM	5.9100	5.8675	5.898
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	372	1.018	7.00	10:07:43 AM	5.9000	5.9000	6.015
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	425	1.164	38.72	3:19:33 PM	5.9500	5.8479	5.837
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	555	1.52	-	-	-	-	5.963
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	556	1.522	119.00	3:46:56 PM	5.9750	5.9862	5.904
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	583	1.596	-	-	-	-	6.046
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	674	1.845	2.00	11:39:23 AM	5.9375	5.9375	6.188
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	714	1.955	-	-	-	-	5.961
RPG 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	751	2.056	2.30	11:25:49 AM	5.9000	5.9000	5.817
RPG 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	768	2.103	40.40	3:38:01 PM	6.0000	6.0000	5.866
RPG 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	807	2.209	-	-	-	-	6.275
RPG 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	853	2.335	20.04	3:20:22 PM	5.8500	5.8495	5.941
RPG 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	982	2.689	-	-	-	-	5.881
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	1017	2.784	-	-	-	-	6.097
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1073	2.938	-	-	-	-	6.155
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1080	2.957	8.40	3:03:10 PM	5.9300	5.9554	6.070
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1127	3.086	-	-	-	-	5.950
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1268	3.472	-	-	-	-	6.223
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1310	3.587	-	-	-	-	6.137
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1344	3.68	-	-	-	-	6.046
RPG 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1392	3.811	189.20	2:38:43 PM	5.9500	5.8347	5.844
RPG 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1394	3.817	1.15	11:56:10 AM	6.0500	6.0500	6.031
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1470	4.025	-	-	-	-	6.076
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1486	4.068	7,963.54	3:01:43 PM	5.9500	5.8457	5.850
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1530	4.189	512.66	11:48:37 AM	6.0000	5.9625	5.962
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1568	4.293	-	-	-	-	6.260
RPG 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1646	4.507	29.25	3:15:55 PM	6.1250	6.0607	6.174
RPG 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1715	4.695	-	-	-	-	6.077
RPG 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1895	5.188	-	-	-	-	5.953
RPG 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1939	5.309	-	-	-	-	6.017
RPG 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2002	5.481	-	-	-	-	6.122

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2017	5.522	1.65	2:48:30 PM	6.0500	6.0500	6.241
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2100	5.749	-	-	-	-	6.132
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2252	6.166	48.33	11:30:31 AM	6.0600	6.0600	6.062
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2254	6.171	-	-	-	-	6.124
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2402	6.576	18.50	2:48:40 PM	6.1250	6.1358	6.172
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2443	6.689	-	-	-	-	6.165
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2483	6.798	-	-	-	-	6.179
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2534	6.938	-	-	-	-	6.191
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2778	7.606	45.00	2:54:55 PM	6.3200	6.3200	6.444
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2808	7.688	0.90	3:31:00 PM	6.3000	6.2889	6.261
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2856	7.819	-	-	-	-	6.234
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2940	8.049	0.90	3:30:52 PM	6.2950	6.2950	6.273
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	3004	8.225	13.00	3:51:15 PM	6.3750	6.3750	6.319
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3129	8.567	-	-	-	-	6.462
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3327	9.109	274.41	3:54:38 PM	6.3000	6.2726	6.287
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3584	9.812	-	-	-	-	6.366
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3621	9.914	702.00	3:37:14 PM	6.3500	6.3191	6.350
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4123	11.288	-	-	-	-	6.393
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4185	11.458	-	-	-	-	6.453
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4367	11.956	-	-	-	-	6.378
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4541	12.433	720.30	11:38:20 AM	6.3500	6.3046	6.338
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4619	12.646	-	-	-	-	6.344
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4739	12.975	-	-	-	-	6.369
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4767	13.051	-	-	-	-	6.768
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4977	13.626	-	-	-	-	6.402
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5040	13.799	2.00	3:03:19 PM	6.5000	6.5000	6.404
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5152	14.105	-	-	-	-	6.326
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5746	15.732	-	-	-	-	6.484
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6075	16.632	1.00	11:49:34 AM	6.4500	6.4500	6.524
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6152	16.843	260.04	3:08:29 PM	6.6000	6.6195	6.620
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6440	17.632	-	-	-	-	6.578
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6671	18.264	-	-	-	-	6.607
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6761	18.511	-	-	-	-	6.616
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6830	18.7	5.53	2:57:31 PM	6.6200	6.6158	6.618
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6951	19.031	-	-	-	-	6.635
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7287	19.951	674.00	3:59:18 PM	6.6500	6.6090	6.650
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7881	21.577	-	-	-	-	6.717