

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 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	7	0.019	-	-	-	-	4.950
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBLO618I177	-	9/19/2018	3/20/2019	14	0.038	3.00	11:22:01 AM	5.2000	5.2000	5.219
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	21	0.057	-	-	-	-	5.583
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBLO618J185	-	10/3/2018	4/3/2019	28	0.077	-	-	-	-	5.219
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBLO618J194	-	10/10/2018	4/10/2019	35	0.096	183.50	3:17:43 PM	5.5000	5.1873	5.178
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	42	0.115	102.27	3:43:06 PM	5.1000	5.2717	5.330
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	49	0.134	130.27	3:30:33 PM	5.2500	5.2888	5.297
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	51	0.14	-	-	-	-	6.237
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBLO618J201	-	10/31/2018	4/30/2019	55	0.151	5.76	2:24:50 PM	5.1250	5.1250	5.325
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBLO618K218	-	11/7/2018	5/8/2019	63	0.172	-	-	-	-	5.578
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	70	0.192	200.86	3:25:45 PM	5.0000	5.1937	5.190
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	77	0.211	402.71	3:55:50 PM	5.3000	5.2535	5.266
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	84	0.23	60.79	3:01:28 PM	5.0000	5.1430	5.357
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	91	0.249	120.16	3:59:15 PM	4.7500	4.9475	5.250
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	97	0.266	5.10	2:55:54 PM	5.0000	5.0059	5.250
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	105	0.287	1.00	11:54:37 AM	5.7500	5.7500	5.795
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	112	0.307	-	-	-	-	5.801
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	119	0.326	1.40	3:18:03 PM	5.8000	5.8000	6.013
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	126	0.345	4.84	3:22:41 PM	5.9500	5.6349	5.808
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	133	0.364	123.97	3:29:43 PM	5.5000	5.7772	5.830
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	135	0.37	50.78	3:31:45 PM	5.9500	5.9369	6.057
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	140	0.383	61.11	3:52:08 PM	5.7050	5.6879	5.833
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	147	0.402	70.82	3:22:59 PM	5.9750	5.7940	5.854
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	154	0.422	3.24	11:01:12 AM	5.9000	5.7844	5.851
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	161	0.441	33.50	10:54:19 AM	5.7300	5.7643	5.916
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	167	0.457	117.12	11:56:36 AM	5.9250	5.9079	5.904
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	175	0.479	125.00	3:29:51 PM	5.7750	5.8800	5.875
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	177	0.485	4.55	10:41:13 AM	6.1250	6.1250	6.055
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	182	0.498	1,117.75	3:57:42 PM	5.8775	5.8807	5.877
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	189	0.517	117.99	3:36:25 PM	5.8000	5.9551	5.944
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	196	0.537	165.09	3:57:14 PM	5.8700	5.9470	5.990
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	210	0.575	111.52	3:18:55 PM	5.9750	5.9981	6.000
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	217	0.594	-	-	-	-	6.118
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	224	0.613	8.33	3:49:04 PM	5.7500	5.9094	6.762
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	231	0.632	126.20	3:46:08 PM	5.9250	5.9507	5.965
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	238	0.652	-	-	-	-	5.975
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	245	0.671	-	-	-	-	5.970
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	252	0.69	6.40	11:01:16 AM	5.9500	5.9500	5.947
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	259	0.709	-	-	-	-	5.930
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	261	0.715	1,137.33	3:26:58 PM	5.9800	6.0076	6.017
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	266	0.728	-	-	-	-	5.988
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	273	0.747	-	-	-	-	6.007

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RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	280	0.767	2.88	10:48:21 AM	5.8000	5.8347	5.979
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	308	0.843	1.10	2:13:46 PM	5.9500	5.9500	6.068
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	312	0.854	24.29	3:06:34 PM	6.0500	6.0476	6.098
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	315	0.862	28.98	2:21:29 PM	5.9650	5.9651	6.007
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	322	0.882	137.53	2:21:22 PM	5.9500	5.9864	6.023
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	329	0.901	37.57	2:21:18 PM	5.9500	5.9500	6.025
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	336	0.92	115.96	3:06:34 PM	5.9250	5.9719	6.000
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	343	0.939	148.97	2:59:16 PM	5.9800	5.9924	6.072
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	349	0.956	11.70	11:54:07 AM	6.0500	6.0500	6.013
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	350	0.958	287.30	3:28:32 PM	5.9600	5.9915	6.000
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	402	1.101	2,282.67	3:58:57 PM	6.0000	6.0179	6.014
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	532	1.457	2.50	3:30:11 PM	5.9900	5.9900	6.111
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	533	1.459	69.96	11:43:03 AM	6.0600	6.0450	6.111
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	560	1.533	9.00	9:24:00 AM	6.0900	6.0700	6.115
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	651	1.782	9.00	11:40:07 AM	6.0250	6.0375	6.132
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	691	1.892	2.00	3:14:16 PM	6.0350	6.0350	6.005
RPG 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	728	1.993	1.00	2:10:33 PM	6.2000	6.2000	5.867
RPG 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	745	2.04	224.80	3:18:37 PM	6.0000	6.0301	6.025
RPG 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	784	2.146	3.00	3:29:57 PM	6.0250	6.0250	6.336
RPG 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	830	2.272	219.45	3:59:17 PM	6.0000	6.0065	6.006
RPG 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	959	2.626	-	-	-	-	6.199
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	994	2.721	50.00	3:32:00 PM	6.0500	6.0500	6.099
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1050	2.875	3.30	3:47:02 PM	6.0500	6.0348	6.169
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1057	2.894	380.01	3:06:44 PM	6.1000	6.0332	6.000
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1104	3.023	-	-	-	-	5.934
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1245	3.409	-	-	-	-	6.273
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1287	3.524	-	-	-	-	6.189
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1321	3.617	-	-	-	-	6.101
RPG 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1369	3.748	221.80	3:28:28 PM	6.0000	6.0345	6.034
RPG 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1371	3.754	-	-	-	-	6.084
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1447	3.962	-	-	-	-	6.123
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1463	4.005	343.65	3:14:26 PM	6.0275	6.0036	6.004
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1507	4.126	22.64	3:06:39 PM	6.1250	6.0848	6.205
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1545	4.23	-	-	-	-	6.242
RPG 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1623	4.444	12.63	3:46:57 PM	6.1000	6.1591	6.050
RPG 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1692	4.632	-	-	-	-	6.099
RPG 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1872	5.125	52.00	3:31:51 PM	6.0750	6.1471	6.151
RPG 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1916	5.246	-	-	-	-	6.012
RPG 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1979	5.418	-	-	-	-	6.103
RPG 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1994	5.459	10.44	3:08:01 PM	6.1750	6.1750	6.134
RPG 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2077	5.687	-	-	-	-	6.096
RPG 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2229	6.103	3,471.51	3:38:52 PM	6.0500	6.0995	6.042

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2231	6.108	-	-	-	-	6.062
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2379	6.513	210.65	2:33:56 PM	6.0750	6.1151	6.075
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2420	6.626	-	-	-	-	6.065
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2460	6.735	1.00	9:51:08 AM	6.1400	6.1400	6.071
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2511	6.875	-	-	-	-	6.073
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2537	6.946	800.00	3:35:56 PM	6.0500	6.0973	6.056
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2755	7.543	8.88	2:23:00 PM	6.1500	6.1500	6.114
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2785	7.625	1.00	3:25:58 PM	6.3500	6.3500	6.091
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2833	7.756	-	-	-	-	6.057
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2917	7.986	-	-	-	-	6.080
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2981	8.162	100.00	2:23:47 PM	6.1250	6.1375	6.138
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3106	8.504	-	-	-	-	6.436
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3304	9.046	4,124.88	3:37:59 PM	6.0850	6.1249	6.085
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3561	9.749	-	-	-	-	6.118
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3598	9.851	792.00	3:58:39 PM	6.0750	6.1435	6.135
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4100	11.225	-	-	-	-	6.164
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4162	11.395	-	-	-	-	6.227
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4344	11.893	-	-	-	-	6.170
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4518	12.37	1,084.30	3:25:00 PM	6.2000	6.2380	6.205
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4596	12.583	-	-	-	-	6.159
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4716	12.912	-	-	-	-	6.192
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4744	12.988	1.00	3:29:41 PM	6.2200	6.2200	6.576
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4954	13.563	-	-	-	-	6.235
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5017	13.736	-	-	-	-	6.240
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5129	14.042	6.27	2:46:07 PM	6.3000	6.3511	6.170
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5723	15.669	-	-	-	-	6.284
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6052	16.569	-	-	-	-	6.289
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6129	16.78	1.50	2:34:51 PM	6.8000	6.8000	6.456
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6417	17.569	-	-	-	-	6.304
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6648	18.201	10.00	2:44:58 PM	6.3100	6.3100	6.316
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6738	18.448	31.48	2:45:30 PM	6.4000	6.3928	6.321
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6807	18.637	10.82	3:37:42 PM	6.2500	6.2858	6.530
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6928	18.968	-	-	-	-	6.333
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7264	19.888	4,392.70	3:58:43 PM	6.3100	6.3490	6.314
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7858	21.514	-	-	-	-	6.630