

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 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	5	0.01	-	-	-	-	-
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	12	0.03	30.173000	11:23:04 AM	5.1750	5.5260	5.600
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	19	0.05	-	-	-	-	5.750
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	21	0.06	1.480000	2:40:04 PM	5.4500	5.4500	5.831
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	25	0.07	6.007000	3:33:12 PM	5.7500	5.7063	5.621
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	33	0.09	0.700000	2:32:57 PM	5.3500	5.3214	5.820
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	40	0.11	-	-	-	-	5.748
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	47	0.13	9.872000	2:05:10 PM	5.5000	5.5155	5.525
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	54	0.15	10.000000	3:16:57 PM	5.6350	5.6233	5.546
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	61	0.17	1.000000	9:46:55 AM	5.6000	5.6000	5.602
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	67	0.18	56.153000	3:38:00 PM	5.6000	5.6038	5.617
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	75	0.21	6.052000	2:25:45 PM	5.6000	5.6000	5.877
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	82	0.23	12.500000	3:19:39 PM	5.6600	5.6680	5.608
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	89	0.24	530.715000	3:42:55 PM	5.6975	5.6975	5.716
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	96	0.26	31.710000	3:01:17 PM	5.7000	5.7185	5.784
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	103	0.28	11.010000	11:17:36 AM	5.7000	5.7218	5.835
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	105	0.29	50.000000	10:03:39 AM	6.0000	6.0000	6.034
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	110	0.30	9.500000	2:33:59 PM	5.8250	5.7934	5.803
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	117	0.32	21.500000	3:21:54 PM	5.9850	5.8264	5.833
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	124	0.34	11.000000	3:30:23 PM	5.8000	5.8000	5.698
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	131	0.36	12.830000	3:32:33 PM	5.7500	5.7799	5.843
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	137	0.38	2.000000	11:42:51 AM	5.7500	5.7500	5.925
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	145	0.40	82.000000	3:29:09 PM	5.8150	5.7971	5.879
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	147	0.40	-	-	-	-	6.052
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	152	0.42	7.990000	2:48:09 PM	5.8500	5.8500	5.897
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	159	0.44	8.074000	2:51:18 PM	5.8800	5.8844	5.991
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	166	0.45	28.270000	3:15:25 PM	5.8900	5.8821	5.963
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	173	0.47	12.859000	3:46:59 PM	5.8900	5.8954	5.888
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	180	0.49	203.728000	3:56:06 PM	5.9000	5.9118	5.930
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	187	0.51	15.334000	2:59:01 PM	5.9100	5.9014	6.050
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	194	0.53	-	-	-	-	6.225
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	201	0.55	0.250000	3:46:51 PM	5.9000	5.9000	5.979
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	208	0.57	1.100000	3:45:26 PM	5.9050	5.9050	5.990
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	215	0.59	-	-	-	-	5.968
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	222	0.61	-	-	-	-	6.003
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	229	0.63	-	-	-	-	6.050
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	231	0.63	1,479.900000	3:48:27 PM	6.0200	6.0115	6.019
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	236	0.65	-	-	-	-	6.017
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	243	0.67	-	-	-	-	6.075
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	250	0.68	11.380000	3:43:06 PM	5.9000	5.9045	6.021
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	278	0.76	-	-	-	-	6.012
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	282	0.77	14.600000	3:40:22 PM	6.0000	6.0000	6.073

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RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	285	0.78	-	-	-	-	6.021
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	292	0.80	0.311000	3:10:50 PM	5.9500	5.9500	6.016
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	299	0.82	5.000000	2:35:22 PM	5.9750	5.9750	5.993
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	306	0.84	-	-	-	-	6.052
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	313	0.86	-	-	-	-	5.961
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	319	0.87	17.095000	2:41:20 PM	6.1050	6.0123	5.892
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	320	0.88	-	-	-	-	6.080
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	341	0.93	0.200000	2:07:26 PM	5.9000	5.9000	6.107
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	348	0.95	1.250000	3:46:21 PM	5.9101	5.9101	6.057
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	355	0.97	9.700000	3:47:32 PM	5.9000	5.9002	6.023
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	362	0.99	95.287000	3:44:32 PM	5.9200	5.9311	6.057
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	372	1.02	232.505000	3:39:42 PM	5.9000	5.8975	5.899
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	502	1.37	-	-	-	-	5.954
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	503	1.38	69.500000	2:31:10 PM	5.9600	5.9991	5.977
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	530	1.45	-	-	-	-	6.022
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	621	1.70	-	-	-	-	5.911
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	661	1.81	1.000000	2:31:53 PM	5.9500	5.9500	5.972
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	698	1.91	-	-	-	-	6.022
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	715	1.96	42.020000	2:18:04 PM	5.8000	5.9458	5.957
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	754	2.06	-	-	-	-	6.038
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	800	2.19	621.450000	2:27:17 PM	5.7500	5.7887	5.750
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	929	2.54	-	-	-	-	6.033
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	964	2.64	-	-	-	-	6.042
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1020	2.79	-	-	-	-	6.021
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1027	2.81	13.000000	2:14:47 PM	5.9500	5.9500	5.799
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1074	2.94	-	-	-	-	5.717
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1215	3.33	-	-	-	-	6.011
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1257	3.44	-	-	-	-	5.923
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1291	3.54	-	-	-	-	5.835
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1339	3.67	75.950000	3:34:00 PM	5.6500	5.6926	5.733
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1341	3.67	-	-	-	-	5.900
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1417	3.88	-	-	-	-	5.834
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1433	3.92	1.000000	2:32:25 PM	5.7250	5.7250	5.533
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1477	4.04	3.000000	-	-	-	5.664
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1515	4.15	-	-	-	-	5.934
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1593	4.36	10.500000	3:23:52 PM	6.1500	5.7438	6.108
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1662	4.55	-	-	-	-	5.785
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1803	4.94	4,351.977000	3:50:14 PM	5.7400	5.6498	5.720
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1842	5.04	-	-	-	-	5.605
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1886	5.16	-	-	-	-	5.688
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1949	5.34	-	-	-	-	5.774
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1964	5.38	-	-	-	-	6.060

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2047	5.60	-	-	-	-	5.767
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2199	6.02	2,359.320000	3:39:43 PM	5.8500	5.7365	5.850
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2201	6.03	-	-	-	-	5.736
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2349	6.43	150.000000	2:13:31 PM	5.7500	5.7308	5.723
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2390	6.54	-	-	-	-	5.751
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2430	6.65	-	-	-	-	5.760
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2481	6.79	-	-	-	-	5.765
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2507	6.86	696.000000	3:40:27 PM	5.8250	5.7538	5.830
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2725	7.46	0.020000	3:24:36 PM	6.0750	6.0750	5.822
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2755	7.54	-	-	-	-	5.803
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2803	7.67	-	-	-	-	5.571
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2887	7.90	-	-	-	-	5.993
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2951	8.08	-	-	-	-	5.851
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3076	8.42	-	-	-	-	6.146
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3274	8.96	1,953.000000	3:51:53 PM	5.9000	5.8014	5.900
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3531	9.67	-	-	-	-	5.861
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3568	9.77	1,107.700000	3:33:51 PM	5.8500	5.8054	5.850
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4070	11.14	-	-	-	-	5.890
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4132	11.31	-	-	-	-	5.982
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4314	11.81	-	-	-	-	5.882
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4488	12.29	100.000000	3:55:57 PM	5.9250	5.9250	5.892
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4566	12.50	-	-	-	-	5.856
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4686	12.83	-	-	-	-	5.879
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4714	12.91	-	-	-	-	6.239
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4924	13.48	-	-	-	-	5.902
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4987	13.65	-	-	-	-	5.902
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5099	13.96	1.592000	3:42:31 PM	5.8750	5.8750	5.902
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5693	15.59	-	-	-	-	5.898
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6022	16.49	-	-	-	-	5.888
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6099	16.70	66.300000	10:31:38 AM	6.0000	6.0000	5.779
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6387	17.49	-	-	-	-	5.890
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6618	18.12	-	-	-	-	5.895
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6708	18.37	-	-	-	-	5.899
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6777	18.55	9.021000	3:38:09 PM	5.9500	6.0277	5.912
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6898	18.89	-	-	-	-	5.849
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7234	19.81	382.590000	3:49:42 PM	5.9750	5.8645	5.899
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7828	21.43	15.179000	3:51:48 PM	6.1000	6.1000	6.105