

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 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	8	0.02	-	-	-	-	5.559
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	15	0.04	-	-	-	-	5.559
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	22	0.06	11.230000	3:59:15 PM	5.3000	5.3689	5.474
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	29	0.08	2.000000	3:59:25 PM	5.4000	5.4000	5.559
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	36	0.10	21.302000	3:27:30 PM	5.6500	5.4883	5.586
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	42	0.12	-	-	-	-	5.534
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	50	0.14	15.874875	10:21:19 AM	5.4650	5.4650	5.632
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	57	0.16	18.261641	3:26:47 PM	5.6950	5.4690	5.627
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	64	0.18	669.662000	3:35:28 PM	5.5600	5.6233	5.635
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	71	0.19	393.975000	3:14:57 PM	5.6350	5.6220	5.623
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	78	0.21	1,110.932000	3:58:47 PM	5.6500	5.6137	5.621
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	80	0.22	11.280000	11:53:12 AM	5.8800	5.8800	6.199
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	85	0.23	84.230000	3:57:47 PM	5.6000	5.6123	5.681
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	92	0.25	927.430000	3:56:01 PM	5.6000	5.5821	5.597
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	99	0.27	4.000000	2:31:58 PM	5.6000	5.6000	5.642
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	106	0.29	11.369000	2:58:42 PM	5.6250	5.6545	5.765
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	112	0.31	0.110000	11:50:41 AM	5.8000	5.8000	5.868
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	120	0.33	13.920000	2:33:48 PM	5.6500	5.7267	5.868
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	122	0.33	-	-	-	-	6.144
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	127	0.35	461.896000	11:20:51 AM	5.9100	5.9100	5.917
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	134	0.37	91.932000	11:56:31 AM	5.9000	5.8887	5.882
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	141	0.39	1.382000	2:27:52 PM	5.8750	5.8750	5.925
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	148	0.41	0.500000	10:54:46 AM	5.8500	5.8500	5.932
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	155	0.42	1.300000	11:40:20 AM	5.9150	5.9304	5.936
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	162	0.44	8.440000	3:03:31 PM	5.9250	5.9250	5.937
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	169	0.46	26.586000	2:30:22 PM	5.8500	5.8711	5.942
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	176	0.48	7.255000	3:04:57 PM	5.9250	5.9256	5.964
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	183	0.50	1,407.854000	3:48:21 PM	5.9550	5.9607	5.961
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	190	0.52	36.100000	3:03:31 PM	5.9600	5.9509	5.996
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	197	0.54	677.100000	2:22:10 PM	5.9500	5.9648	5.964
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	204	0.56	1.539000	3:52:12 PM	5.9600	5.9600	5.982
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	206	0.56	39.070000	3:51:50 PM	6.1400	6.1242	6.148
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	211	0.58	500.000000	10:45:52 AM	5.9800	5.9800	5.980
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	218	0.60	5.000000	10:56:05 AM	5.9500	5.9500	6.061
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	225	0.62	62.615000	3:29:59 PM	5.9750	5.9609	5.971
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	253	0.69	-	-	-	-	6.010
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	257	0.70	92.200000	3:57:14 PM	6.0000	6.0554	6.077
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	260	0.71	-	-	-	-	6.134
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	267	0.73	1.552000	10:58:52 AM	5.9250	5.9250	6.073
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	274	0.75	0.573000	3:10:58 PM	5.9500	5.9500	5.998

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RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	281	0.77	-	-	-	-	6.134
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	288	0.79	1.000000	2:31:20 PM	5.9500	5.9500	6.129
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	294	0.81	1.000000	3:36:42 PM	6.1000	6.1000	6.048
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	295	0.81	-	-	-	-	6.101
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	316	0.87	1.000000	2:31:18 PM	5.9750	5.9750	6.146
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	323	0.88	3.884000	2:03:29 PM	6.0100	6.0100	6.121
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	330	0.90	5.250000	3:09:34 PM	6.0055	6.0055	6.110
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	337	0.92	34.700000	2:29:21 PM	5.9850	5.8591	6.111
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	344	0.94	3.720000	2:33:09 PM	6.0000	6.0302	6.012
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	347	0.95	1,698.604000	3:57:30 PM	6.0450	6.0271	6.032
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	365	1.00	282.455000	3:49:00 PM	6.0000	6.0234	6.086
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	477	1.31	-	-	-	-	6.025
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	478	1.31	-	-	-	-	6.076
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	505	1.38	-	-	-	-	6.091
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	596	1.63	3.000000	2:59:52 PM	6.0000	6.0000	5.901
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	636	1.74	29.620000	3:52:53 PM	5.9450	5.9452	5.968
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	673	1.84	-	-	-	-	5.987
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	690	1.89	266.300000	3:53:24 PM	5.9650	5.9540	5.948
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	729	2.00	-	-	-	-	6.024
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	775	2.12	247.060000	3:11:00 PM	5.8750	5.8749	5.912
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	904	2.48	1.000000	3:56:03 PM	6.0000	6.0000	6.120
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	939	2.57	-	-	-	-	5.943
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	995	2.72	3.200000	11:24:40 AM	5.8500	5.8500	6.009
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1002	2.74	65.200000	3:40:52 PM	5.8350	5.8302	5.865
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1049	2.87	-	-	-	-	5.831
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1190	3.26	-	-	-	-	6.121
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1232	3.37	-	-	-	-	6.041
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1266	3.47	-	-	-	-	5.959
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1314	3.60	173.650000	3:52:12 PM	5.8800	5.8560	5.834
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1316	3.60	4.000000	11:31:28 AM	5.9500	5.9500	6.023
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1392	3.81	-	-	-	-	5.892
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1408	3.86	40.000000	3:41:06 PM	5.8750	5.8938	5.900
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1452	3.98	22.990000	3:56:41 PM	5.9750	5.8534	5.925
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1490	4.08	-	-	-	-	6.068
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1568	4.29	3.600000	2:26:52 PM	5.9500	5.9500	5.894
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1637	4.48	-	-	-	-	5.932
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1778	4.87	7,057.210000	3:58:40 PM	5.8250	5.8402	5.830
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1817	4.98	-	-	-	-	5.902
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1861	5.10	-	-	-	-	5.845
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1924	5.27	-	-	-	-	5.926

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1939	5.31	27.599594	11:31:36 AM	5.9700	5.9671	5.886
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2022	5.54	-	-	-	-	5.919
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2174	5.95	2,412.000000	3:57:19 PM	5.8800	5.9096	5.897
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2176	5.96	-	-	-	-	5.887
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2324	6.36	691.107000	3:52:09 PM	5.8800	5.8251	5.902
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2365	6.48	-	-	-	-	5.891
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2405	6.59	-	-	-	-	5.897
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2456	6.72	-	-	-	-	5.899
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2482	6.80	2,740.000000	3:57:13 PM	5.8750	5.9096	5.907
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2700	7.39	3.645000	2:56:38 PM	6.0000	6.0004	5.936
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2730	7.47	-	-	-	-	5.915
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2778	7.61	6.500000	3:08:02 PM	5.9750	5.9750	5.629
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2862	7.84	4.750000	3:39:56 PM	6.0250	6.0250	6.086
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2926	8.01	-	-	-	-	6.016
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3051	8.35	-	-	-	-	5.909
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3249	8.90	758.740000	3:58:08 PM	5.9000	5.9096	5.907
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3506	9.60	-	-	-	-	5.919
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3543	9.70	1,450.780000	3:53:26 PM	5.9000	5.9183	5.911
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4045	11.08	-	-	-	-	5.930
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4107	11.24	-	-	-	-	6.018
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4289	11.74	-	-	-	-	5.921
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4463	12.22	360.000000	3:58:58 PM	5.9400	5.9495	5.951
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4541	12.43	-	-	-	-	5.941
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4661	12.76	-	-	-	-	5.921
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4689	12.84	1.000000	11:45:41 AM	6.0500	6.0500	5.944
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4899	13.41	-	-	-	-	5.947
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4962	13.59	5.000000	11:20:43 AM	6.0750	6.0750	5.948
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5074	13.89	1.000000	3:55:31 PM	5.9700	5.9700	6.201
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5668	15.52	-	-	-	-	5.964
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5997	16.42	-	-	-	-	5.976
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6074	16.63	25.000000	3:11:33 PM	6.0500	6.0500	6.114
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6362	17.42	-	-	-	-	6.004
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6593	18.05	-	-	-	-	6.205
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6683	18.30	1.000000	3:09:22 PM	6.0750	6.0750	6.029
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6752	18.49	54.000000	3:56:21 PM	6.2750	6.0991	6.139
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6873	18.82	-	-	-	-	6.042
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7209	19.74	729.710000	3:54:04 PM	5.9300	5.9798	5.943
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7803	21.36	35.000000	3:40:49 PM	6.2000	6.2000	6.250