

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	2	0.01	-	-	-	-	-
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	9	0.03	-	-	-	-	5.543
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	16	0.04	50.000000	3:38:38 PM	5.4500	5.4500	5.473
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	23	0.06	7.000000	10:14:47 AM	5.5000	5.5000	5.543
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	30	0.08	7.465000	2:23:55 PM	5.5000	5.5000	5.586
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	36	0.10	-	-	-	-	5.534
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	44	0.12	10.050000	10:47:02 AM	5.5250	5.5250	5.632
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	51	0.14	0.100000	10:25:35 AM	5.6250	5.6250	5.626
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	58	0.16	67.844000	3:48:49 PM	5.4500	5.5445	5.592
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	65	0.18	-	-	-	-	5.625
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	72	0.20	436.771000	3:18:27 PM	5.4500	5.5020	5.532
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	74	0.20	91.000000	2:54:42 PM	5.8500	5.8500	5.832
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	79	0.22	642.235000	3:13:40 PM	5.4380	5.4946	5.476
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	86	0.24	817.238000	3:57:30 PM	5.4500	5.5103	5.543
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	93	0.26	4.712000	2:30:15 PM	5.5000	5.5161	5.644
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	100	0.27	8.000000	3:55:53 PM	5.4250	5.5759	5.756
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	106	0.29	1.500000	11:04:45 AM	5.6250	5.6250	5.811
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	114	0.31	26.540000	3:56:26 PM	5.5000	5.7127	5.811
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	116	0.32	-	-	-	-	6.044
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	121	0.33	-	-	-	-	5.878
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	128	0.35	6.070000	2:37:47 PM	5.8000	5.7753	5.874
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	135	0.37	25.940000	2:14:42 PM	5.7000	5.8384	5.832
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	142	0.39	-	-	-	-	5.869
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	149	0.41	-	-	-	-	5.866
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	156	0.43	-	-	-	-	5.935
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	163	0.45	1.000000	2:59:54 PM	5.9499	5.9499	5.951
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	170	0.47	3.500000	3:00:27 PM	5.8500	5.8500	5.961
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	177	0.49	300.921000	3:57:53 PM	5.8000	5.8710	5.896
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	184	0.50	22.470000	3:37:18 PM	5.8150	5.8938	5.994
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	191	0.52	-	-	-	-	5.963
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	198	0.54	18.282000	3:26:33 PM	5.9035	5.8905	5.982
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	200	0.55	2,867.800000	3:02:43 PM	6.0750	6.0999	6.096
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	205	0.56	500.000000	3:39:07 PM	5.8500	5.8500	5.856
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	212	0.58	-	-	-	-	6.013
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	219	0.60	16.142000	3:32:36 PM	5.8600	5.8988	6.003
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	247	0.68	-	-	-	-	5.953
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	251	0.69	5.220000	3:23:11 PM	6.0250	6.0250	6.073
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	254	0.70	-	-	-	-	5.956
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	261	0.72	-	-	-	-	6.011
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	268	0.73	-	-	-	-	5.935
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	275	0.75	5.030000	3:25:28 PM	5.9350	5.9368	6.118
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	282	0.77	0.600000	11:07:28 AM	5.9500	5.9500	6.115

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RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	288	0.79	1.000000	9:39:27 AM	6.0000	6.0000	6.032
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	289	0.79	-	-	-	-	6.039
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	310	0.85	-	-	-	-	6.132
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	317	0.87	-	-	-	-	6.054
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	324	0.89	-	-	-	-	5.970
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	331	0.91	7.660000	2:23:29 PM	5.9000	5.9000	6.120
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	338	0.93	-	-	-	-	6.076
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	341	0.93	20.200000	3:53:03 PM	5.9500	5.9707	5.991
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	359	0.98	397.980000	3:54:33 PM	5.9500	5.9898	5.998
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	471	1.29	-	-	-	-	5.951
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	472	1.29	45.000000	2:51:58 PM	5.9250	5.9667	6.000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	499	1.37	-	-	-	-	6.018
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	590	1.62	13.950000	11:04:44 AM	5.9750	5.9750	5.831
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	630	1.73	1.100000	2:55:30 PM	5.7500	5.7500	5.902
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	667	1.83	14.353000	11:18:32 AM	5.9250	5.9250	5.867
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	684	1.87	15.800000	3:54:39 PM	5.9000	5.9343	5.933
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	723	1.98	-	-	-	-	5.954
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	769	2.11	9.300000	3:06:16 PM	5.8750	5.8438	5.847
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	898	2.46	1.100000	3:18:13 PM	5.8300	5.8500	6.047
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	933	2.55	-	-	-	-	5.871
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	989	2.71	-	-	-	-	5.935
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	996	2.73	9.500000	3:20:07 PM	5.7250	5.7439	5.834
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1043	2.86	-	-	-	-	5.750
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1184	3.24	-	-	-	-	6.043
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1226	3.36	-	-	-	-	5.962
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1260	3.45	-	-	-	-	5.874
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1308	3.58	213.390000	3:41:45 PM	5.7200	5.6773	5.675
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1310	3.59	-	-	-	-	5.943
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1386	3.80	0.560000	3:50:54 PM	5.8500	5.8500	5.872
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1402	3.84	-	-	-	-	5.725
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1446	3.96	31.710000	2:28:33 PM	5.7200	5.7200	5.758
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1484	4.06	-	-	-	-	5.978
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1562	4.28	2.521000	3:44:32 PM	5.8000	5.8000	5.807
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1631	4.47	-	-	-	-	5.838
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1772	4.85	7,013.500000	3:59:32 PM	5.6750	5.6787	5.678
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1811	4.96	0.500000	3:20:24 PM	5.8000	5.8000	5.905
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1855	5.08	-	-	-	-	5.745
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1918	5.25	-	-	-	-	5.823
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1933	5.29	27.314000	2:46:25 PM	5.8500	5.8500	5.787
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2016	5.52	-	-	-	-	5.813
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2168	5.94	1,401.000000	3:16:45 PM	5.7250	5.7225	5.725
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2170	5.94	-	-	-	-	5.777

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2318	6.35	307.900000	3:28:19 PM	5.7500	5.7500	5.749
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2359	6.46	-	-	-	-	5.777
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2399	6.57	-	-	-	-	5.781
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2450	6.71	-	-	-	-	5.783
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2476	6.78	1,390.000000	3:16:36 PM	5.7225	5.7222	5.723
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2694	7.38	136.600000	3:08:48 PM	5.8700	5.8357	5.835
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2724	7.46	-	-	-	-	5.797
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2772	7.59	-	-	-	-	5.512
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2856	7.82	10.255000	2:38:00 PM	5.9750	5.9750	5.966
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2920	8.00	135.000000	10:48:51 AM	5.9000	5.9000	5.869
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3045	8.34	-	-	-	-	5.789
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3243	8.88	1,380.000000	3:59:30 PM	5.7800	5.7820	5.785
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3500	9.58	-	-	-	-	5.802
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3537	9.68	2,599.000000	3:59:33 PM	5.7700	5.7693	5.775
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4039	11.06	-	-	-	-	5.820
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4101	11.23	-	-	-	-	5.908
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4283	11.73	-	-	-	-	5.816
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4457	12.20	553.000000	3:58:05 PM	5.8000	5.8107	5.811
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4535	12.42	-	-	-	-	5.846
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4655	12.75	-	-	-	-	5.832
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4683	12.82	42.320000	3:54:25 PM	5.9100	5.9187	5.856
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4893	13.40	-	-	-	-	5.872
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4956	13.57	-	-	-	-	5.877
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5068	13.88	21.572000	11:19:52 AM	6.1250	6.1250	6.190
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5662	15.50	-	-	-	-	5.934
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5991	16.40	3.000000	10:14:33 AM	5.9500	5.9500	5.950
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6068	16.61	-	-	-	-	6.086
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6356	17.40	0.200000	3:00:04 PM	6.4000	6.4000	5.972
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6587	18.03	-	-	-	-	6.206
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6677	18.28	-	-	-	-	5.983
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6746	18.47	85.085000	3:59:11 PM	5.9300	6.0046	6.039
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6867	18.80	-	-	-	-	6.087
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7203	19.72	170.000000	2:45:23 PM	5.7500	5.7721	5.750
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7797	21.35	2.520000	10:47:08 AM	6.0000	6.0000	6.060