

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 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	7	0.02	11.000000	10:22:54 AM	5.3000	5.3000	5.384
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	14	0.04	-	-	-	-	5.414
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	21	0.06	1.090000	2:32:14 PM	5.3500	5.3500	5.388
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	27	0.07	1.023000	3:45:15 PM	5.3500	5.3658	5.551
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	35	0.10	-	-	-	-	5.632
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	42	0.12	-	-	-	-	5.502
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	49	0.13	1,228.500000	3:24:15 PM	5.3000	5.3377	5.342
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	56	0.15	729.241000	3:43:51 PM	5.3750	5.3373	5.350
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	63	0.17	4.972000	3:07:36 PM	5.4000	5.3429	5.478
RPG B 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	65	0.18	92.079000	3:23:21 PM	5.7500	5.7553	5.817
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	70	0.19	0.500000	11:42:46 AM	5.3500	5.3500	5.484
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	77	0.21	143.115000	3:15:13 PM	5.5000	5.3074	5.361
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	84	0.23	134.600000	3:10:27 PM	5.3500	5.3478	5.379
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	91	0.25	1,610.537000	3:53:31 PM	5.3750	5.3776	5.377
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	97	0.27	2.060000	10:11:29 AM	5.3750	5.3750	5.656
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	105	0.29	2.813000	3:50:57 PM	5.4250	5.4027	5.657
RPG B 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	107	0.29	-	-	-	-	5.966
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	112	0.31	5.943000	2:28:47 PM	5.6000	5.5903	5.865
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	119	0.33	3.536000	11:52:51 AM	5.5750	5.5750	5.751
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	126	0.35	309.700000	3:55:17 PM	5.5000	5.6336	5.677
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	133	0.36	301.000000	10:37:14 AM	5.6350	5.6350	5.695
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	140	0.38	-	-	-	-	5.871
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	147	0.40	103.864000	3:24:16 PM	5.8000	5.6011	5.654
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	154	0.42	2.392000	2:19:09 PM	5.6000	5.6000	5.826
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	161	0.44	8.510000	3:11:02 PM	5.7000	5.7000	5.826
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	168	0.46	781.881000	3:43:36 PM	5.7250	5.7250	5.725
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	175	0.48	1,654.881000	3:45:03 PM	5.7350	5.7255	5.729
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	182	0.50	1,810.556000	3:55:07 PM	5.7300	5.7344	5.733
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	189	0.52	-	-	-	-	5.938
RPG B 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	191	0.52	666.132000	3:42:06 PM	5.8900	5.8845	5.904
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	196	0.54	-	-	-	-	5.834
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	203	0.56	-	-	-	-	5.817
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	210	0.58	35.510000	3:11:46 PM	5.8700	5.7824	5.847
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	238	0.65	4.500000	11:53:59 AM	5.8500	5.8500	5.853
RPG B 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	242	0.66	1.915000	3:13:32 PM	5.9000	5.9000	6.019

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RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	245	0.67	-	-	-	-	5.933
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	252	0.69	13.177000	10:32:36 AM	5.8500	5.8500	5.921
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	259	0.71	19.200000	11:54:31 AM	5.8500	5.8564	5.970
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	266	0.73	88.127000	2:46:35 PM	5.8500	5.8882	5.885
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	273	0.75	13.751000	3:18:55 PM	5.8750	5.8608	6.058
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	279	0.76	25.200000	3:37:50 PM	5.8000	5.8000	5.943
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	280	0.77	0.363000	10:30:38 AM	5.9000	5.9000	5.968
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	301	0.82	-	-	-	-	6.034
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	308	0.84	1.040000	11:20:49 AM	5.9000	5.9000	6.007
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	315	0.86	23.515000	3:25:52 PM	5.9000	5.8972	5.980
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	322	0.88	29.360000	2:58:35 PM	5.9000	5.9000	5.993
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	329	0.90	3.500000	9:46:38 AM	5.9000	5.9000	5.988
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	332	0.91	100.670000	3:34:28 PM	5.8700	5.8507	5.874
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	350	0.96	29.558000	3:21:35 PM	5.9000	5.9254	5.958
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	357	0.98	20.599900	3:10:30 PM	5.9000	5.9000	5.918
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	364	1.00	891.901000	3:38:15 PM	5.9000	5.9065	5.939
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	462	1.27	0.500000	2:20:42 PM	5.9000	5.9000	5.859
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	463	1.27	37.650000	3:29:47 PM	5.8900	5.8909	5.939
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	490	1.34	-	-	-	-	5.921
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	581	1.59	9.000000	3:30:15 PM	5.8500	5.8500	5.734
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	621	1.70	-	-	-	-	5.796
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	658	1.80	4.500000	3:40:21 PM	5.9000	5.9128	5.825
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	675	1.85	76.000000	2:48:36 PM	5.8000	5.8196	5.839
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	714	1.96	-	-	-	-	5.849
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	760	2.08	19.100000	3:40:26 PM	5.8000	5.7713	5.801
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	889	2.43	4.500000	3:29:00 PM	5.8000	5.8000	5.939
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	924	2.53	50.000000	2:58:58 PM	5.7250	5.7250	5.725
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	980	2.68	10.600000	3:34:25 PM	5.7750	5.7750	5.696
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	987	2.70	103.650000	3:40:35 PM	5.7750	5.6723	5.664
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1034	2.83	-	-	-	-	5.655
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1175	3.22	-	-	-	-	5.936
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1217	3.33	-	-	-	-	5.858
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1251	3.43	-	-	-	-	5.779
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1299	3.56	134.900000	3:01:17 PM	5.7000	5.6866	5.694
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1301	3.56	-	-	-	-	5.842

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1377	3.77	-	-	-	-	5.890
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1393	3.81	403.000000	3:33:04 PM	5.7500	5.6516	5.599
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1437	3.93	408.521821	3:28:32 PM	5.7750	5.7711	5.775
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1475	4.04	-	-	-	-	5.887
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1553	4.25	47.060000	2:02:26 PM	5.7500	5.7300	5.784
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1622	4.44	-	-	-	-	5.759
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1763	4.83	3,248.014000	3:55:23 PM	5.6700	5.6687	5.670
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1802	4.93	1.000000	10:49:15 AM	5.8000	5.8000	5.770
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1846	5.05	-	-	-	-	5.680
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1909	5.23	-	-	-	-	5.760
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1924	5.27	0.700000	3:42:01 PM	5.8000	5.8000	5.722
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2007	5.50	-	-	-	-	5.756
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2159	5.91	960.000000	2:36:31 PM	5.7200	5.7260	5.725
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2161	5.92	-	-	-	-	5.728
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2309	6.32	24.850000	3:37:58 PM	5.7800	5.7888	5.757
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2350	6.43	-	-	-	-	5.734
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2390	6.54	-	-	-	-	5.740
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2441	6.68	-	-	-	-	5.743
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2467	6.75	784.990000	3:42:25 PM	5.7200	5.7283	5.728
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2685	7.35	30.030000	3:15:16 PM	5.9500	5.7602	5.834
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2715	7.43	11.000000	10:51:06 AM	5.8700	5.8909	5.759
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2763	7.57	-	-	-	-	5.481
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2847	7.80	-	-	-	-	5.925
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2911	7.97	-	-	-	-	5.849
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3036	8.31	-	-	-	-	5.750
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3234	8.85	271.000000	3:14:58 PM	5.7440	5.7422	5.744
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3491	9.56	-	-	-	-	5.748
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3528	9.66	979.300000	3:13:16 PM	5.7400	5.7465	5.745
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4030	11.03	-	-	-	-	5.744
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4092	11.20	-	-	-	-	5.829
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4274	11.70	-	-	-	-	5.734
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4448	12.18	801.405000	3:01:20 PM	5.7250	5.7357	5.734
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4526	12.39	-	-	-	-	5.759
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4646	12.72	20.000000	3:02:04 PM	5.9500	5.9500	5.745
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4674	12.80	6.000000	2:27:11 PM	5.9750	5.9625	5.769

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4884	13.37	-	-	-	-	5.787
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4947	13.54	-	-	-	-	5.793
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5059	13.85	7.500000	3:51:37 PM	5.8900	5.8900	5.902
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5653	15.48	-	-	-	-	5.868
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5982	16.38	-	-	-	-	5.893
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6059	16.59	-	-	-	-	6.029
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6347	17.38	-	-	-	-	5.949
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6578	18.01	-	-	-	-	6.173
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6668	18.26	-	-	-	-	5.934
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6737	18.45	1.500000	11:41:28 AM	5.9700	5.9700	5.963
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6858	18.78	-	-	-	-	6.040
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7194	19.70	5.000000	3:51:57 PM	5.7300	5.7540	5.718
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7788	21.32	-	-	-	-	6.033