

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 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	7	0.02	-	-	-	-	5.335
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	13	0.04	-	-	-	-	5.215
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	21	0.06	38.010000	2:39:01 PM	5.1000	5.1000	5.407
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	28	0.08	-	-	-	-	5.215
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	35	0.10	-	-	-	-	5.127
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	42	0.12	18.769000	3:23:39 PM	5.1000	5.0830	5.225
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	49	0.13	-	-	-	-	5.261
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	51	0.14	38.000000	3:27:54 PM	5.5000	5.5000	5.645
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	56	0.15	50.000000	9:52:16 AM	5.0900	5.0900	5.154
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	63	0.17	29.113000	3:52:32 PM	5.0500	5.0887	5.261
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	70	0.19	18.536000	2:07:22 PM	5.1000	5.0931	5.231
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	77	0.21	6.704000	2:51:16 PM	5.0500	5.0761	5.226
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	83	0.23	471.686000	2:58:12 PM	5.1000	5.0930	5.094
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	91	0.25	714.494000	3:53:03 PM	5.1000	5.1020	5.118
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	93	0.26	-	-	-	-	5.575
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	98	0.27	-	-	-	-	5.300
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	105	0.29	311.884000	2:29:41 PM	5.3000	5.2967	5.373
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	112	0.31	76.777000	2:57:38 PM	5.3000	5.2820	5.436
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	119	0.33	2.500000	10:08:09 AM	5.2250	5.2250	5.515
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	126	0.35	26.300000	3:30:10 PM	5.4500	5.4519	5.685
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	133	0.36	21.202000	3:04:29 PM	5.4750	5.3292	5.607
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	140	0.38	40.181000	11:22:15 AM	5.4500	5.4500	5.586
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	147	0.40	7.317000	11:49:39 AM	5.4000	5.4425	5.607
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	154	0.42	108.763000	3:54:33 PM	5.4750	5.4840	5.611
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	161	0.44	8.420000	3:06:32 PM	5.5000	5.5116	5.703
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	168	0.46	126.471000	3:50:01 PM	5.5000	5.5396	5.542
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	175	0.48	201.198700	3:37:43 PM	5.5000	5.5462	5.559
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	177	0.49	1,236.570000	3:54:07 PM	5.4900	5.4825	5.496
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	182	0.50	605.880000	3:45:56 PM	5.4500	5.5390	5.544
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	189	0.52	512.850000	3:41:56 PM	5.5250	5.5558	5.571
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	196	0.54	6.340000	3:18:38 PM	5.5250	5.5036	5.709
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	224	0.61	50.900000	10:36:28 AM	5.5000	5.6076	5.703
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	228	0.62	-	-	-	-	5.584
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	231	0.63	45.490000	10:52:11 AM	5.6600	5.6600	5.752
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	238	0.65	471.920000	11:57:43 AM	5.5500	5.5914	5.602
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	245	0.67	854.000000	2:05:56 PM	5.5800	5.5864	5.589
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	252	0.69	3.214000	11:48:50 AM	5.5800	5.5700	5.823
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	259	0.71	-	-	-	-	5.649
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	265	0.73	197.600000	3:35:08 PM	5.5000	5.4933	5.512
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	266	0.73	2.565000	2:16:49 PM	5.6000	5.6403	5.736
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	287	0.79	-	-	-	-	5.784
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	294	0.81	1.000000	11:32:47 AM	5.6000	5.6000	5.989

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RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	301	0.82	13.604000	3:18:46 PM	5.5300	5.6243	5.878
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	308	0.84	-	-	-	-	5.893
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	315	0.86	-	-	-	-	5.829
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	318	0.87	2,847.595000	3:56:00 PM	5.4800	5.4588	5.468
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	336	0.92	-	-	-	-	5.873
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	343	0.94	955.180000	3:53:43 PM	5.5500	5.5565	5.563
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	350	0.96	-	-	-	-	5.851
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	357	0.98	73.547000	3:02:01 PM	5.6000	5.6130	5.686
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	364	1.00	316.934000	3:53:19 PM	5.6000	5.5893	5.563
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	448	1.23	5.000000	3:45:39 PM	5.5300	5.5200	5.544
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	449	1.23	372.807700	3:36:38 PM	5.4900	5.4604	5.461
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	476	1.30	-	-	-	-	5.611
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	567	1.55	14.100000	3:07:53 PM	5.5300	5.5300	5.648
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	607	1.66	62.200000	3:57:26 PM	5.5000	5.4645	5.514
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	644	1.76	123.064000	3:51:22 PM	5.5400	5.5032	5.515
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	661	1.81	122.145000	3:16:38 PM	5.5000	5.4924	5.500
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	700	1.92	36.700000	3:16:44 PM	5.5300	5.5333	5.592
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	746	2.04	100.425000	3:54:56 PM	5.5000	5.4956	5.562
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	875	2.40	-	-	-	-	5.711
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	910	2.49	0.500000	2:40:40 PM	5.5250	5.5250	5.503
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	966	2.65	408.250000	3:59:38 PM	5.5450	5.5503	5.549
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	973	2.66	20.197000	3:16:57 PM	5.4975	5.4817	5.545
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1020	2.79	-	-	-	-	5.460
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1161	3.18	-	-	-	-	5.754
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1203	3.29	-	-	-	-	5.684
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1237	3.39	-	-	-	-	5.610
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1285	3.52	473.750000	3:30:41 PM	5.5000	5.4771	5.477
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1287	3.52	1.100000	10:34:13 AM	5.5800	5.5982	5.678
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1363	3.73	-	-	-	-	5.733
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1379	3.78	30.000000	9:45:40 AM	5.4850	5.4850	5.539
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1423	3.90	2.550000	3:43:36 PM	5.5750	5.5696	5.655
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1461	4.00	-	-	-	-	5.740
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1539	4.21	63.900000	3:38:33 PM	5.8500	5.6394	5.769
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1608	4.40	-	-	-	-	5.624
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1749	4.79	14,418.781000	3:58:07 PM	5.5200	5.5057	5.524
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1788	4.90	123.900000	2:13:37 PM	5.5500	5.5506	5.550
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1832	5.02	-	-	-	-	5.559
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1895	5.19	-	-	-	-	5.638
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1910	5.23	40.578498	3:36:59 PM	5.6000	5.5955	5.683
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1993	5.46	-	-	-	-	5.636
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2145	5.87	2,764.000000	3:41:52 PM	5.5600	5.5293	5.539
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2147	5.88	-	-	-	-	5.611

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2295	6.28	1.385000	3:33:38 PM	5.6200	5.5944	5.731
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2336	6.40	-	-	-	-	5.614
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2376	6.51	-	-	-	-	5.620
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2427	6.65	-	-	-	-	5.621
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2453	6.72	6,745.070000	3:57:14 PM	5.5500	5.5377	5.542
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2671	7.31	-	-	-	-	5.722
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2701	7.40	3.036000	3:33:44 PM	5.6500	5.6659	5.631
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2749	7.53	-	-	-	-	5.359
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2833	7.76	-	-	-	-	5.789
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2897	7.93	2.400000	3:40:36 PM	5.6500	5.6500	5.792
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3022	8.27	-	-	-	-	5.613
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3220	8.82	3,736.000000	3:56:29 PM	5.5700	5.5670	5.573
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3477	9.52	-	-	-	-	5.599
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3514	9.62	3,141.780000	3:52:08 PM	5.5550	5.5587	5.552
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4016	11.00	-	-	-	-	5.588
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4078	11.17	-	-	-	-	5.670
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4260	11.66	-	-	-	-	5.579
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4434	12.14	1,942.600000	3:52:36 PM	5.6100	5.5838	5.597
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4512	12.35	-	-	-	-	5.606
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4632	12.68	1.000000	11:43:36 AM	5.9000	5.9000	5.595
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4660	12.76	20.800000	3:11:42 PM	5.9250	5.8382	5.750
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4870	13.33	-	-	-	-	5.640
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4933	13.51	-	-	-	-	5.647
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5045	13.81	0.700000	3:02:48 PM	5.8250	5.7750	5.849
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5639	15.44	-	-	-	-	5.729
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5968	16.34	-	-	-	-	5.754
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6045	16.55	-	-	-	-	5.886
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6333	17.34	-	-	-	-	5.768
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6564	17.97	0.500000	2:14:19 PM	6.0000	6.0000	6.032
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6654	18.22	1.500000	-	-	-	5.803
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6723	18.41	34.763000	2:53:55 PM	5.8000	5.8055	5.889
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6844	18.74	-	-	-	-	5.869
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7180	19.66	1,309.971180	3:56:29 PM	5.6000	5.6028	5.602
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7774	21.28	10.476000	2:50:43 PM	5.9000	5.8522	5.999