

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	5	0.01	-	-	-	-	-
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	11	0.03	-	-	-	-	5.215
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	19	0.05	-	-	-	-	5.374
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	26	0.07	-	-	-	-	5.215
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	33	0.09	4.607000	2:35:14 PM	5.0250	5.0332	5.140
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	40	0.11	28.307000	3:28:13 PM	5.0250	5.0276	5.070
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	47	0.13	50.000000	3:28:26 PM	5.0750	5.0750	5.139
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	49	0.13	-	-	-	-	5.706
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	54	0.15	50.000000	3:28:44 PM	5.0750	5.0750	5.082
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	61	0.17	-	-	-	-	5.261
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	68	0.19	0.150000	10:37:20 AM	5.0800	5.0800	5.229
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	75	0.21	39.004000	3:49:51 PM	5.0850	5.0845	5.422
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	81	0.22	388.387000	3:52:00 PM	5.1250	5.0800	5.088
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	89	0.24	53.521000	3:43:33 PM	5.1200	5.1082	5.114
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	91	0.25	-	-	-	-	5.611
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	96	0.26	5.680000	2:32:25 PM	5.1000	5.1133	5.315
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	103	0.28	19.233000	3:52:40 PM	5.2350	5.1793	5.373
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	110	0.30	5.169000	2:42:20 PM	5.3000	5.2879	5.251
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	117	0.32	0.170000	2:43:58 PM	5.2250	5.2250	5.525
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	124	0.34	-	-	-	-	5.656
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	131	0.36	12.245000	3:25:08 PM	5.2750	5.3551	5.607
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	138	0.38	10.153000	11:19:02 AM	5.3000	5.3000	5.551
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	145	0.40	-	-	-	-	5.595
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	152	0.42	-	-	-	-	5.584
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	159	0.44	3.800000	2:10:38 PM	5.4500	5.4500	5.675
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	166	0.45	22.060000	2:53:44 PM	5.5000	5.5118	5.542
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	173	0.47	121.717000	2:55:41 PM	5.4750	5.5258	5.527
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	175	0.48	1,602.300000	3:42:45 PM	5.4875	5.4881	5.498
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	180	0.49	299.250000	3:59:19 PM	5.5000	5.4892	5.505
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	187	0.51	152.745000	3:30:24 PM	5.5250	5.5341	5.543
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	194	0.53	5.510000	11:24:43 AM	5.5000	5.5000	5.550
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	222	0.61	-	-	-	-	5.689
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	226	0.62	2.000000	11:44:46 AM	5.5500	5.5500	5.606
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	229	0.63	-	-	-	-	5.751
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	236	0.65	14.597000	10:52:28 AM	5.5650	5.5650	5.611
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	243	0.67	4.529000	10:52:37 AM	5.5650	5.5650	5.589
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	250	0.68	0.809000	10:52:25 AM	5.5500	5.5191	5.767
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	257	0.70	2.060000	3:20:23 PM	5.5700	5.5700	5.649
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	263	0.72	151.450000	2:16:09 PM	5.5750	5.5736	5.520
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	264	0.72	4.800000	2:15:09 PM	5.5750	5.5750	5.677

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RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	285	0.78	14.895000	3:40:59 PM	5.5000	5.5503	5.700
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	292	0.80	4.600000	2:14:42 PM	5.5500	5.5500	5.606
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	299	0.82	2.580000	3:33:53 PM	5.5800	5.5800	5.845
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	306	0.84	-	-	-	-	5.893
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	313	0.86	-	-	-	-	5.780
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	316	0.87	558.555000	3:35:14 PM	5.5000	5.5109	5.519
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	334	0.91	-	-	-	-	5.827
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	341	0.93	490.000000	10:56:38 AM	5.5250	5.5250	5.557
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	348	0.95	-	-	-	-	5.808
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	355	0.97	136.560000	3:59:32 PM	5.5250	5.5465	5.686
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	362	0.99	30.098000	3:51:06 PM	5.5500	5.5506	5.563
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	446	1.22	5.400000	3:41:41 PM	5.5500	5.4389	5.547
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	447	1.22	164.500000	3:30:43 PM	5.5000	5.4772	5.543
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	474	1.30	-	-	-	-	5.613
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	565	1.55	28.960000	-	-	-	5.634
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	605	1.66	23.500000	3:05:48 PM	5.5300	5.5133	5.532
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	642	1.76	1.100000	3:51:55 PM	5.5000	5.5000	5.504
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	659	1.80	322.500000	2:39:53 PM	5.5000	5.5000	5.502
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	698	1.91	7.970000	9:20:13 AM	5.5125	5.5125	5.582
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	744	2.04	113.775000	3:44:36 PM	5.5500	5.5162	5.535
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	873	2.39	4.597000	11:38:45 AM	5.5475	5.5475	5.692
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	908	2.49	11.120000	3:31:49 PM	5.5500	5.5581	5.483
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	964	2.64	62.330000	3:58:02 PM	5.5500	5.5500	5.549
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	971	2.66	72.910000	3:08:13 PM	5.5300	5.5073	5.529
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1018	2.79	-	-	-	-	5.434
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1159	3.17	-	-	-	-	5.720
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1201	3.29	-	-	-	-	5.648
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1235	3.38	-	-	-	-	5.573
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1283	3.51	539.040000	3:45:29 PM	5.5200	5.5035	5.500
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1285	3.52	25.500000	3:31:23 PM	5.5800	5.5753	5.638
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1361	3.73	-	-	-	-	5.690
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1377	3.77	217.000000	3:59:57 PM	5.4700	5.4713	5.455
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1421	3.89	252.900000	2:43:37 PM	5.5000	5.5397	5.540
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1459	4.00	-	-	-	-	5.693
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1537	4.21	46.750000	3:52:12 PM	5.7000	5.5333	5.719
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1606	4.40	-	-	-	-	5.573
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1747	4.78	6,125.470000	3:50:03 PM	5.4865	5.4811	5.486
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1786	4.89	8.410000	2:39:45 PM	5.5800	5.5800	5.552
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1830	5.01	-	-	-	-	5.502
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1893	5.18	-	-	-	-	5.580

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1908	5.22	394.289964	3:26:42 PM	5.6000	5.6247	5.634
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1991	5.45	-	-	-	-	5.576
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2143	5.87	1,829.726000	10:54:01 AM	5.5175	5.5161	5.510
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2145	5.87	-	-	-	-	5.550
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2293	6.28	886.795000	3:46:25 PM	5.5700	5.5480	5.555
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2334	6.39	-	-	-	-	5.553
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2374	6.50	-	-	-	-	5.559
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2425	6.64	-	-	-	-	5.561
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2451	6.71	5,107.995400	3:53:43 PM	5.5050	5.5096	5.508
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2669	7.31	34.550000	2:53:39 PM	5.6500	5.6504	5.663
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2699	7.39	-	-	-	-	5.573
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2747	7.52	-	-	-	-	5.302
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2831	7.75	-	-	-	-	5.731
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2895	7.93	-	-	-	-	5.670
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3020	8.27	60.000000	9:29:43 AM	5.6000	5.6000	5.600
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3218	8.81	2,660.500000	3:21:27 PM	5.5300	5.5238	5.529
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3475	9.51	-	-	-	-	5.552
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3512	9.62	3,304.400000	3:41:07 PM	5.5200	5.5210	5.526
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4014	10.99	-	-	-	-	5.546
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4076	11.16	-	-	-	-	5.628
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4258	11.66	-	-	-	-	5.538
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4432	12.13	964.400000	3:40:06 PM	5.5600	5.5406	5.542
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4510	12.35	-	-	-	-	5.567
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4630	12.68	3.500000	3:59:23 PM	5.7500	5.7343	5.558
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4658	12.75	28.740000	2:51:20 PM	5.6000	5.6130	5.750
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4868	13.33	-	-	-	-	5.608
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4931	13.50	-	-	-	-	5.616
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5043	13.81	9.000000	2:53:30 PM	5.6800	5.7867	5.850
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5637	15.43	-	-	-	-	5.721
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5966	16.33	2.245000	2:51:34 PM	5.6750	5.6750	5.761
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6043	16.55	92.737011	-	-	-	5.849
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6331	17.33	-	-	-	-	5.817
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6562	17.97	-	-	-	-	6.040
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6652	18.21	-	-	-	-	5.801
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6721	18.40	112.335750	3:10:28 PM	5.7000	5.7257	5.786
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6842	18.73	-	-	-	-	5.858
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7178	19.65	282.000000	3:58:22 PM	5.5100	5.5438	5.550
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7772	21.28	100.000000	2:49:44 PM	5.7250	5.7250	5.971