

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	2	0.01	-	-	-	-	-
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	8	0.02	-	-	-	-	5.215
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	16	0.04	-	-	-	-	5.348
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	23	0.06	-	-	-	-	5.215
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	30	0.08	0.712000	3:18:32 PM	5.2500	5.0709	5.131
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	37	0.10	22.112000	3:31:52 PM	4.7500	4.8848	5.070
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	44	0.12	42.349000	3:11:39 PM	4.8750	4.8720	5.104
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	46	0.13	8.700000	11:24:51 AM	5.4500	5.4500	5.728
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	51	0.14	69.090000	3:57:16 PM	5.0000	5.0000	5.040
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	58	0.16	-	-	-	-	5.261
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	65	0.18	10.000000	3:26:27 PM	4.9000	4.9000	5.226
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	72	0.20	6.210000	11:56:16 AM	5.0500	5.0500	5.211
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	78	0.21	25.058000	3:32:02 PM	4.8750	5.0200	5.088
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	86	0.24	20.521000	3:22:43 PM	4.9000	4.9803	5.114
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	88	0.24	-	-	-	-	5.564
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	93	0.26	146.433000	3:12:10 PM	4.8750	4.9869	5.037
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	100	0.27	80.500000	3:12:46 PM	5.0000	5.1884	5.237
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	107	0.29	11.770000	3:45:19 PM	5.0500	5.2206	5.252
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	114	0.31	-	-	-	-	5.527
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	121	0.33	1.000000	2:45:08 PM	5.3500	5.3500	5.605
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	128	0.35	7.100000	2:57:18 PM	5.2050	5.2613	5.607
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	135	0.37	16.825000	3:46:48 PM	5.2000	5.2684	5.513
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	142	0.39	2.643000	2:05:42 PM	5.3500	5.3500	5.571
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	149	0.41	-	-	-	-	5.531
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	156	0.43	2.035000	2:53:04 PM	5.2500	5.2500	5.625
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	163	0.45	37.090000	3:04:09 PM	5.3500	5.3847	5.543
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	170	0.47	66.518000	2:50:00 PM	5.2500	5.4679	5.527
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	172	0.47	1737.550000	3:53:06 PM	5.3800	5.3994	5.403
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	177	0.49	150.071000	3:55:58 PM	5.3000	5.3679	5.386
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	184	0.50	282.700000	3:57:39 PM	5.2650	5.4401	5.445
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	191	0.52	1.000000	3:21:31 PM	5.3500	5.3500	5.550
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	219	0.60	102.600000	3:55:44 PM	5.5075	5.5011	5.511
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	223	0.61	3.600000	3:10:15 PM	5.4950	5.4750	5.566
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	226	0.62	-	-	-	-	5.775
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	233	0.64	250.000000	11:02:55 AM	5.5200	5.5200	5.577
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	240	0.66	257.500000	11:23:54 AM	5.5000	5.5206	5.566
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	247	0.68	4.000000	2:22:07 PM	5.4500	5.4500	5.707
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	254	0.70	217.715000	11:56:03 AM	5.5000	5.5000	5.500
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	260	0.71	445.000000	3:58:45 PM	5.4600	5.4915	5.496
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	261	0.72	11.700000	11:51:07 AM	5.5500	5.5500	5.614
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	282	0.77	10.510000	2:51:10 PM	5.4600	5.4608	5.700
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	289	0.79	176.307000	3:22:59 PM	5.4500	5.4566	5.504

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RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	296	0.81	3.624000	2:38:09 PM	5.4000	5.4958	5.794
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	303	0.83	0.804000	11:51:06 AM	5.6000	5.5378	5.845
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	310	0.85	0.930000	11:51:29 AM	5.6000	5.6000	5.736
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	313	0.86	1988.641000	3:59:46 PM	5.4475	5.4493	5.447
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	331	0.91	0.200000	3:01:33 PM	5.4650	5.4650	5.794
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	338	0.93	-	-	-	-	5.556
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	345	0.95	0.200000	3:22:24 PM	5.4250	5.4250	5.782
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	352	0.96	63.056000	3:58:36 PM	5.3800	5.4519	5.687
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	359	0.98	25.053280	3:55:03 PM	5.4500	5.4721	5.577
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	443	1.21	-	-	-	-	5.510
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	444	1.22	137.910000	3:24:06 PM	5.4700	5.4382	5.494
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	471	1.29	2.500000	11:54:12 AM	5.5000	5.5000	5.575
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	562	1.54	44.000000	3:13:07 PM	5.5000	5.5033	5.595
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	602	1.65	-	-	-	-	5.519
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	639	1.75	42.000000	2:05:26 PM	5.4750	5.4686	5.504
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	656	1.80	56.000000	2:05:56 PM	5.4800	5.4787	5.517
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	695	1.90	9.000000	11:51:03 AM	5.5000	5.5000	5.544
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	741	2.03	68.730000	2:57:26 PM	5.4100	5.4401	5.478
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	870	2.38	-	-	-	-	5.650
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	905	2.48	-	-	-	-	5.442
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	961	2.63	6.000000	2:23:09 PM	5.5000	5.5000	5.549
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	968	2.65	100.050000	3:53:44 PM	5.4100	5.4550	5.501
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1015	2.78	-	-	-	-	5.392
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1156	3.17	-	-	-	-	5.674
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1198	3.28	-	-	-	-	5.601
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1232	3.37	-	-	-	-	5.526
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1280	3.50	1718.170000	3:59:49 PM	5.4250	5.4148	5.408
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1282	3.51	11.000000	11:59:12 AM	5.5000	5.5000	5.590
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1358	3.72	-	-	-	-	5.639
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1374	3.76	70.000000	3:42:12 PM	5.4000	5.4136	5.435
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1418	3.88	50.900000	3:11:21 PM	5.5500	5.4518	5.492
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1456	3.99	-	-	-	-	5.640
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1534	4.20	76.200000	3:40:13 PM	5.5500	5.5035	5.500
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1603	4.39	-	-	-	-	5.517
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1744	4.78	10161.000000	3:58:02 PM	5.3960	5.3983	5.391
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1783	4.88	17.954000	3:18:54 PM	5.4500	5.4500	5.552
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1827	5.00	-	-	-	-	5.441
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1890	5.18	-	-	-	-	5.517
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1905	5.22	390.000000	-	-	-	5.625
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1988	5.44	-	-	-	-	5.511
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2140	5.86	1620.730000	3:48:48 PM	5.4000	5.4230	5.405
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2142	5.86	-	-	-	-	5.481

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2290	6.27	40.000000	2:38:58 PM	5.4200	5.4225	5.557
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2331	6.38	-	-	-	-	5.480
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2371	6.49	-	-	-	-	5.485
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2422	6.63	-	-	-	-	5.486
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2448	6.70	6803.850000	3:57:19 PM	5.3900	5.4263	5.417
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2666	7.30	3.500000	11:12:58 AM	5.5000	5.5000	5.582
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2696	7.38	-	-	-	-	5.491
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2744	7.51	-	-	-	-	5.221
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2828	7.74	-	-	-	-	5.645
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2892	7.92	-	-	-	-	5.603
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3017	8.26	-	-	-	-	5.599
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3215	8.80	1500.000000	3:37:39 PM	5.4100	5.4403	5.421
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3472	9.51	-	-	-	-	5.454
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3509	9.61	5165.000000	3:58:39 PM	5.4200	5.4413	5.421
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4011	10.98	-	-	-	-	5.448
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4073	11.15	2.800000	2:14:05 PM	5.6250	5.6250	5.531
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4255	11.65	-	-	-	-	5.447
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4429	12.13	1417.000000	3:48:51 PM	5.4300	5.4544	5.442
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4507	12.34	-	-	-	-	5.482
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4627	12.67	-	-	-	-	5.475
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4655	12.75	1.000000	9:53:27 AM	5.5500	5.5500	5.750
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4865	13.32	-	-	-	-	5.529
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4928	13.49	-	-	-	-	5.538
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5040	13.80	16.424000	11:26:42 AM	5.5300	5.5300	5.772
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5634	15.43	-	-	-	-	5.642
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5963	16.33	-	-	-	-	5.668
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6040	16.54	100.000000	11:44:25 AM	5.7500	5.7500	5.786
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6328	17.33	20.200000	-	-	-	5.814
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6559	17.96	2.000000	3:53:51 PM	5.5300	5.5400	5.922
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6649	18.20	80.000000	2:05:05 PM	5.6250	5.6250	5.625
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6718	18.39	128.242500	3:39:06 PM	5.7000	5.6864	5.686
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6839	18.72	-	-	-	-	5.754
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7175	19.64	21.000000	3:23:21 PM	5.4400	5.4400	5.550
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7769	21.27	82.000000	3:54:10 PM	5.6100	5.6195	5.725