

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	1	0.00	-	-	-	-	-
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	7	0.02	-	-	-	-	5.215
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	15	0.04	-	-	-	-	5.265
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	22	0.06	-	-	-	-	5.132
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	29	0.08	-	-	-	-	4.878
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	36	0.10	170.547000	3:15:45 PM	4.8800	4.8648	4.878
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	43	0.12	5.860000	2:15:44 PM	4.8250	4.8009	5.164
RPG B 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	45	0.12	72.500000	3:23:19 PM	5.3600	5.3026	5.428
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	50	0.14	13.320078	3:05:39 PM	4.8750	4.9121	5.039
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	57	0.16	10.100000	3:04:17 PM	4.9850	4.9850	5.261
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	64	0.18	0.910000	9:43:11 AM	4.8500	4.8500	5.228
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	71	0.19	22.510000	3:43:05 PM	4.8500	4.8555	5.211
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	77	0.21	874.760000	3:38:16 PM	4.9000	4.9126	4.920
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	85	0.23	2,648.493000	3:19:51 PM	5.0000	4.9750	4.964
RPG B 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	87	0.24	-	-	-	-	5.455
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	92	0.25	702.936000	3:59:46 PM	4.8800	4.8841	4.882
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	99	0.27	596.120000	2:07:54 PM	4.8950	4.9300	4.930
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	106	0.29	90.000000	2:44:12 PM	5.0250	5.0556	5.074
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	113	0.31	42.241000	2:53:01 PM	5.1250	5.1250	5.529
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	120	0.33	16.250000	3:32:14 PM	5.3300	5.2977	5.509
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	127	0.35	18.066000	3:51:30 PM	5.1750	5.1697	5.607
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	134	0.37	-	-	-	-	5.516
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	141	0.39	1.100000	11:49:11 AM	5.2000	5.2000	5.556
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	148	0.41	-	-	-	-	5.512
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	155	0.42	156.513000	3:50:47 PM	5.2500	5.2500	5.250
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	162	0.44	22.330000	3:27:13 PM	5.3400	5.3207	5.540
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	169	0.46	2.600000	3:09:44 PM	5.3750	5.2981	5.528
RPG B 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	171	0.47	2,919.000000	2:46:16 PM	5.3500	5.3627	5.372
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	176	0.48	469.244000	3:57:08 PM	5.2500	5.2886	5.299
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	183	0.50	399.078000	3:51:22 PM	5.3600	5.2983	5.400
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	190	0.52	66.000000	11:35:17 AM	5.2850	5.2938	5.400
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	218	0.60	1.050000	10:41:51 AM	5.4500	5.4500	5.512
RPG B 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	222	0.61	13.000000	10:37:35 AM	5.4500	5.4500	5.524
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	225	0.62	10.000000	11:44:05 AM	5.3500	5.3350	5.775
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	232	0.64	250.000000	11:55:05 AM	5.3700	5.3700	5.440
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	239	0.65	400.000000	10:52:18 AM	5.4000	5.4000	5.460
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	246	0.67	64.259000	10:20:24 AM	5.3750	5.3750	5.375
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	253	0.69	1.155000	2:53:28 PM	5.3750	5.3918	5.500
RPG B 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	259	0.71	34.600000	2:44:08 PM	5.5250	5.4925	5.477
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	260	0.71	-	-	-	-	5.547

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RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	281	0.77	5.510000	3:21:25 PM	5.4400	5.4091	5.700
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	288	0.79	2.582000	11:49:44 AM	5.3250	5.3250	5.504
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	295	0.81	23.493000	3:25:50 PM	5.4000	5.4000	5.735
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	302	0.83	-	-	-	-	5.787
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	309	0.85	100.000000	11:19:28 AM	5.4000	5.4000	5.400
RPGb 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	312	0.85	1,597.605000	3:57:48 PM	5.3500	5.3682	5.361
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	330	0.90	0.300000	3:36:52 PM	5.3000	5.3000	5.743
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	337	0.92	-	-	-	-	5.554
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	344	0.94	-	-	-	-	5.735
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	351	0.96	59.733090	3:54:39 PM	5.3750	5.3905	5.688
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	358	0.98	18.720000	2:47:49 PM	5.3750	5.3750	5.572
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	365	1.00	303.344000	3:57:23 PM	5.4500	5.4470	5.526
RPGb 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	442	1.21	-	-	-	-	5.445
RPGb 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	443	1.21	128.200000	3:16:12 PM	5.4000	5.4039	5.427
RPGb 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	470	1.29	-	-	-	-	5.511
RPGb 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	561	1.54	29.960000	2:45:17 PM	5.5250	5.5242	5.536
RPGb 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	601	1.65	400.000000	9:46:25 AM	5.4350	5.4425	5.460
RPGb 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	638	1.75	-	-	-	-	5.498
RPGb 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	655	1.79	417.000000	11:01:38 AM	5.4250	5.4360	5.438
RPGb 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	694	1.90	1.500000	10:36:17 AM	5.4000	5.4000	5.490
RPGb 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	740	2.03	328.300000	3:06:18 PM	5.4000	5.3620	5.360
RPGb 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	869	2.38	3.000000	3:11:20 PM	5.4250	5.4750	5.600
RPGb 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	904	2.48	-	-	-	-	5.393
RPGb 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	960	2.63	3.500000	10:54:44 AM	5.4500	5.4307	5.549
RPGb 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	967	2.65	0.255000	2:26:51 PM	5.3850	5.3850	5.523
RPGb 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1014	2.78	-	-	-	-	5.345
RPGb 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1155	3.16	-	-	-	-	5.627
RPGb 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1197	3.28	-	-	-	-	5.555
RPGb 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1231	3.37	-	-	-	-	5.480
RPGb 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1279	3.50	1,252.399000	3:57:40 PM	5.3500	5.3493	5.323
RPGb 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1281	3.51	-	-	-	-	5.543
RPGb 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1357	3.72	-	-	-	-	5.593
RPGb 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1373	3.76	725.000000	3:29:19 PM	5.3400	5.3514	5.389
RPGb 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1417	3.88	109.760000	3:24:02 PM	5.4000	5.4021	5.400
RPGb 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1455	3.98	-	-	-	-	5.594
RPGb 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1533	4.20	1.000000	3:07:42 PM	5.4500	5.4500	5.503
RPGb 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1602	4.39	-	-	-	-	5.470
RPGb 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1743	4.77	8,946.900000	3:53:43 PM	5.2975	5.3384	5.299
RPGb 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1782	4.88	-	-	-	-	5.553
RPGb 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1826	5.00	-	-	-	-	5.392

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RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1889	5.17	-	-	-	-	5.467
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1904	5.21	0.972885	2:17:18 PM	5.5500	5.5181	5.627
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1987	5.44	-	-	-	-	5.459
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2139	5.86	3,877.360000	3:31:01 PM	5.3100	5.3404	5.317
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2141	5.86	-	-	-	-	5.426
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2289	6.27	62.985000	3:58:38 PM	5.4400	5.4215	5.559
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2330	6.38	-	-	-	-	5.421
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2370	6.49	-	-	-	-	5.425
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2421	6.63	-	-	-	-	5.424
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2447	6.70	5,954.800000	3:58:02 PM	5.3025	5.3364	5.319
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2665	7.30	2.430000	2:21:22 PM	5.6000	5.5895	5.515
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2695	7.38	31.100000	2:38:33 PM	5.4950	5.4950	5.423
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2743	7.51	-	-	-	-	5.152
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2827	7.74	-	-	-	-	5.574
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2891	7.92	14.000000	3:09:55 PM	5.6000	5.6000	5.550
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3016	8.26	-	-	-	-	5.598
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3214	8.80	3,021.070000	3:43:34 PM	5.3225	5.3460	5.330
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3471	9.50	-	-	-	-	5.380
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3508	9.60	4,887.270000	3:59:05 PM	5.3125	5.3402	5.320
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4010	10.98	-	-	-	-	5.397
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4072	11.15	-	-	-	-	5.484
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4254	11.65	-	-	-	-	5.412
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4428	12.12	1,548.527000	3:37:58 PM	5.3400	5.3672	5.342
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4506	12.34	-	-	-	-	5.459
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4626	12.67	58.200000	2:53:58 PM	5.6250	5.6251	5.625
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4654	12.74	167.700000	3:32:38 PM	5.6400	5.6086	5.629
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4864	13.32	-	-	-	-	5.510
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4927	13.49	-	-	-	-	5.518
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5039	13.80	26.082000	3:47:35 PM	5.4750	5.4748	5.749
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5633	15.42	-	-	-	-	5.582
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5962	16.32	-	-	-	-	5.581
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6039	16.53	-	-	-	-	5.785
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6327	17.32	-	-	-	-	5.814
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6558	17.96	-	-	-	-	5.808
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6648	18.20	-	-	-	-	5.625
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6717	18.39	270.235000	3:55:50 PM	5.5250	5.5560	5.520
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6838	18.72	-	-	-	-	5.653
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7174	19.64	625.993000	3:35:52 PM	5.3500	5.3751	5.382
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7768	21.27	12.000000	2:01:29 PM	5.4000	5.4000	5.769