

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 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	4	0.01	-	-	-	-	-
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	12	0.03	-	-	-	-	5.163
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	19	0.05	-	-	-	-	5.030
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	26	0.07	-	-	-	-	4.878
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	33	0.09	56.374344	2:37:52 PM	4.8000	4.6552	4.863
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	40	0.11	3.302000	2:35:35 PM	4.7250	4.7338	5.083
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	42	0.12	-	-	-	-	5.408
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	47	0.13	37.932000	3:02:37 PM	4.7350	4.7548	4.930
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	54	0.15	16.033000	11:34:56 AM	4.8000	4.7953	5.221
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	61	0.17	21.850000	3:43:28 PM	4.6250	4.7546	5.191
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	68	0.19	4.910000	3:03:46 PM	4.8500	4.8429	5.096
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	74	0.20	116.979000	3:03:08 PM	4.7500	4.7560	4.921
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	82	0.23	184.677000	3:39:46 PM	4.8000	4.7667	4.763
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	84	0.23	-	-	-	-	5.358
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	89	0.24	653.326000	3:54:31 PM	4.8000	4.7784	4.790
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	96	0.26	118.485000	3:04:55 PM	4.8150	4.8408	4.888
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	103	0.28	56.850000	2:54:45 PM	4.8400	5.0025	5.074
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	110	0.30	1.000000	3:37:42 PM	4.8000	4.8000	5.498
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	117	0.32	83.800000	11:02:54 AM	5.0500	5.1246	5.137
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	124	0.34	4.462800	3:19:27 PM	5.0000	4.8983	5.595
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	131	0.36	-	-	-	-	5.358
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	138	0.38	-	-	-	-	5.386
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	145	0.40	-	-	-	-	5.279
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	152	0.42	10.318000	2:48:53 PM	5.4000	5.1507	5.250
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	159	0.44	2.626000	3:02:35 PM	5.1250	5.1250	5.402
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	166	0.45	47.504000	2:42:23 PM	5.1250	5.2748	5.525
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	168	0.46	958.346860	3:39:33 PM	5.1800	5.2079	5.206
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	173	0.47	123.044000	3:20:47 PM	5.1500	5.1527	5.259
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	180	0.49	653.672000	3:58:49 PM	5.2000	5.1802	5.150
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	187	0.51	9.290000	3:28:41 PM	5.1700	5.1684	5.342
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	215	0.59	233.678000	2:46:03 PM	5.1700	5.2673	5.404
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	219	0.60	-	-	-	-	5.471
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	222	0.61	4.400000	2:44:15 PM	5.1700	5.1700	5.715
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	229	0.63	4.166000	2:54:29 PM	5.2500	5.3065	5.439
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	236	0.65	-	-	-	-	5.308
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	243	0.67	0.800000	11:54:02 AM	5.2700	5.2700	5.375
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	250	0.68	4.248000	11:14:22 AM	5.2500	5.2500	5.500
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	256	0.70	436.070000	2:48:05 PM	5.3000	5.3363	5.386
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	257	0.70	3.160000	2:40:51 PM	5.2000	5.2247	5.439
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	278	0.76	27.492000	2:20:03 PM	5.3000	5.3000	5.680
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	285	0.78	-	-	-	-	5.365
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	292	0.80	38.230000	2:22:41 PM	5.2500	5.3058	5.617

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RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	299	0.82	0.320000	9:19:15 AM	5.2950	5.2950	5.665
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	306	0.84	-	-	-	-	5.400
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	309	0.85	1,941.030063	3:38:57 PM	5.1800	5.2054	5.208
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	327	0.90	-	-	-	-	5.606
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	334	0.91	200.000000	11:19:21 AM	5.2000	5.2000	5.352
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	341	0.93	-	-	-	-	5.590
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	348	0.95	71.026000	3:48:23 PM	5.2600	5.2058	5.418
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	355	0.97	36.000000	3:45:14 PM	5.3500	5.2701	5.591
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	362	0.99	371.464500	3:38:35 PM	5.2500	5.3076	5.325
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	439	1.20	1,328.430000	3:44:33 PM	5.2750	5.2750	5.275
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	440	1.21	247.800000	3:51:55 PM	5.2100	5.2397	5.243
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	467	1.28	1.000000	2:03:19 PM	5.2750	5.2750	5.362
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	558	1.53	14.000000	9:58:07 AM	5.3350	5.3425	5.379
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	598	1.64	100.000000	11:55:07 AM	5.2000	5.2000	5.259
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	635	1.74	4.150000	11:50:25 AM	5.2500	5.2500	5.428
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	652	1.79	55.740000	2:06:36 PM	5.2000	5.2000	5.263
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	691	1.89	-	-	-	-	5.325
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	737	2.02	34.980000	3:21:30 PM	5.2000	5.2094	5.260
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	866	2.37	-	-	-	-	5.427
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	901	2.47	-	-	-	-	5.220
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	957	2.62	7.200000	11:32:14 AM	5.2450	5.2450	5.366
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	964	2.64	60.096000	3:13:54 PM	5.1800	5.1942	5.378
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1011	2.77	-	-	-	-	5.169
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1152	3.15	-	-	-	-	5.446
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1194	3.27	-	-	-	-	5.373
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1228	3.36	-	-	-	-	5.298
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1276	3.49	736.490000	3:51:56 PM	5.2000	5.2299	5.190
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1278	3.50	-	-	-	-	5.360
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1354	3.71	-	-	-	-	5.408
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1370	3.75	62.000000	2:57:44 PM	5.1750	5.2257	5.200
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1414	3.87	316.000000	2:10:52 PM	5.2600	5.2364	5.200
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1452	3.98	-	-	-	-	5.408
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1530	4.19	236.971000	3:49:17 PM	5.2750	5.2784	5.263
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1599	4.38	-	-	-	-	5.285
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1740	4.76	8,524.276000	3:59:59 PM	5.1725	5.1972	5.172
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1779	4.87	605.400000	3:14:18 PM	5.2000	5.2247	5.305
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1823	4.99	-	-	-	-	5.208
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1886	5.16	-	-	-	-	5.284
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1901	5.21	500.000000	3:40:07 PM	5.3000	5.2700	5.275
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1984	5.43	-	-	-	-	5.278
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2136	5.85	4,180.000000	3:42:25 PM	5.1800	5.1824	5.182
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2138	5.85	-	-	-	-	5.249

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2286	6.26	217.300000	11:37:38 AM	5.2000	5.2262	5.297
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2327	6.37	-	-	-	-	5.250
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2367	6.48	23.000000	3:35:39 PM	5.5500	5.5500	5.255
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2418	6.62	-	-	-	-	5.256
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2444	6.69	2,551.650000	3:52:05 PM	5.1750	5.1752	5.176
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2662	7.29	5.000000	2:57:29 PM	5.2900	5.2960	5.355
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2692	7.37	-	-	-	-	5.265
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2740	7.50	-	-	-	-	4.997
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2824	7.73	-	-	-	-	5.419
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2888	7.91	-	-	-	-	5.545
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3013	8.25	-	-	-	-	5.455
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3211	8.79	543.500000	3:47:14 PM	5.1800	5.1888	5.187
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3468	9.50	-	-	-	-	5.226
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3505	9.60	1,302.000000	3:45:59 PM	5.2000	5.2010	5.193
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4007	10.97	-	-	-	-	5.206
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4069	11.14	-	-	-	-	5.287
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4251	11.64	-	-	-	-	5.196
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4425	12.12	1,221.030000	3:53:20 PM	5.1700	5.1849	5.176
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4503	12.33	-	-	-	-	5.222
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4623	12.66	6.800000	11:00:16 AM	5.5250	5.5250	5.625
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4651	12.73	1.400000	2:01:40 PM	5.4750	5.4714	5.629
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4861	13.31	-	-	-	-	5.264
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4924	13.48	-	-	-	-	5.273
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5036	13.79	-	-	-	-	5.505
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5630	15.41	-	-	-	-	5.386
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5959	16.32	-	-	-	-	5.420
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6036	16.53	-	-	-	-	5.779
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6324	17.31	-	-	-	-	5.701
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6555	17.95	-	-	-	-	5.687
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6645	18.19	-	-	-	-	5.625
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6714	18.38	135.500000	3:49:57 PM	5.4300	5.4197	5.442
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6835	18.71	-	-	-	-	5.538
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7171	19.63	795.400000	3:51:06 PM	5.1900	5.1931	5.193
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7765	21.26	2.430000	3:18:33 PM	5.4900	5.4582	5.726