

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 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	2	0.01	-	-	-	-	-
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	9	0.03	26.305000	11:57:58 AM	4.1500	4.1497	4.313
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	16	0.04	-	-	-	-	4.235
RPG B 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	18	0.05	-	-	-	-	4.770
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	23	0.06	-	-	-	-	4.467
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	30	0.08	5.189000	11:07:29 AM	4.1500	4.1500	4.898
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	37	0.10	10.700000	2:41:47 PM	4.1700	4.1720	4.239
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	44	0.12	45.503000	2:42:11 PM	4.1700	4.1192	4.428
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	50	0.14	4.040000	3:17:31 PM	4.1750	4.1475	4.304
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	58	0.16	5.100000	3:35:24 PM	4.1000	4.1176	4.250
RPG B 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	60	0.16	-	-	-	-	4.952
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	65	0.18	19.000000	2:51:51 PM	4.1750	4.1711	4.348
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	72	0.20	17.006000	3:24:31 PM	4.1000	4.1470	4.439
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	79	0.22	30.060000	3:02:49 PM	4.1750	4.1750	4.412
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	86	0.24	566.097000	3:42:13 PM	4.1250	4.1730	4.218
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	93	0.26	12.927000	3:14:23 PM	4.2000	4.2074	4.433
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	100	0.27	1.000000	2:10:37 PM	4.3250	4.3250	4.595
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	107	0.29	2.620000	2:35:21 PM	4.3500	4.3786	4.698
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	114	0.31	-	-	-	-	4.858
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	121	0.33	902.000000	3:56:17 PM	4.3800	4.4034	4.382
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	128	0.35	523.400000	3:16:49 PM	4.4000	4.4726	4.475
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	135	0.37	200.000000	10:32:20 AM	4.4750	4.4750	4.584
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	142	0.39	202.000000	11:31:25 AM	4.5000	4.4752	4.573
RPG B 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	144	0.39	9.900000	3:14:50 PM	4.9400	5.0707	4.931
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	149	0.41	19.820000	3:27:17 PM	4.5500	4.4948	4.891
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	156	0.43	-	-	-	-	4.760
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	163	0.45	0.507000	10:47:33 AM	4.5500	4.5500	4.729
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	170	0.47	2.210000	3:39:48 PM	4.4750	4.5316	4.728
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	178	0.49	56.711000	3:47:11 PM	4.5000	4.5660	4.650
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	191	0.52	-	-	-	-	4.897
RPG B 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	195	0.53	298.000000	2:55:51 PM	4.9750	5.0811	5.058
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	198	0.54	2.000000	11:16:22 AM	4.6000	4.6000	4.895
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	205	0.56	78.000000	2:51:10 PM	4.6250	4.6519	4.660
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	212	0.58	-	-	-	-	4.848
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	219	0.60	1.250000	3:47:34 PM	4.6500	4.6900	4.947
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	226	0.62	-	-	-	-	4.900
RPG B 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	232	0.64	2.000000	10:50:38 AM	4.9300	4.9300	4.932
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	233	0.64	-	-	-	-	4.840
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	254	0.70	3.850000	3:33:26 PM	4.7000	4.6880	4.889
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	261	0.72	-	-	-	-	5.030
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	268	0.73	-	-	-	-	5.073
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	275	0.75	-	-	-	-	5.001

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RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	282	0.77	1.322000	3:23:22 PM	4.8500	4.7878	5.034
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	285	0.78	417.941000	3:01:26 PM	4.9500	4.9343	4.936
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	303	0.83	-	-	-	-	5.087
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	310	0.85	25.000000	9:51:19 AM	4.8250	4.8250	4.940
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	317	0.87	-	-	-	-	5.078
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	324	0.89	0.100000	3:25:32 PM	4.8250	4.8250	4.934
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	331	0.91	-	-	-	-	4.969
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	338	0.93	-	-	-	-	4.986
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	345	0.95	3.220000	2:40:16 PM	4.8500	4.8500	4.914
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	352	0.96	6.337000	11:07:47 AM	4.8750	4.8709	4.981
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	359	0.98	119.773000	3:48:18 PM	4.8401	4.8777	4.899
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	415	1.14	30.000000	10:46:06 AM	4.9500	4.9500	4.992
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	416	1.14	43.800000	3:09:33 PM	4.9850	4.9907	5.017
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	443	1.21	2.500000	-	-	-	4.966
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	534	1.46	6.983982	2:30:08 PM	5.0000	4.9930	4.948
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	574	1.57	-	-	-	-	5.004
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	611	1.67	19.000000	10:46:37 AM	4.9500	4.9526	4.980
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	628	1.72	13.000000	3:09:22 PM	4.9900	4.9900	5.036
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	667	1.83	50.320000	10:49:00 AM	4.9500	4.9550	4.960
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	713	1.95	6.080000	2:09:10 PM	4.9300	4.9342	4.984
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	842	2.31	30.150000	10:48:51 AM	4.9500	4.9500	4.971
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	877	2.40	-	-	-	-	4.996
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	933	2.55	-	-	-	-	4.869
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	940	2.57	15.400000	3:15:06 PM	4.9850	4.9951	4.985
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	987	2.70	0.700000	2:59:37 PM	5.0500	5.0500	4.974
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1128	3.09	-	-	-	-	4.977
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1170	3.20	-	-	-	-	4.978
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1204	3.30	-	-	-	-	4.980
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1252	3.43	7.010000	2:40:12 PM	4.9500	4.9639	4.890
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1254	3.43	291.000000	11:33:01 AM	4.9555	4.9555	4.956
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1330	3.64	-	-	-	-	4.986
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1346	3.69	9.560000	2:24:36 PM	4.9750	4.9513	4.975
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1390	3.81	700.100000	11:45:59 AM	5.0250	5.0250	5.010
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1428	3.91	-	-	-	-	4.990
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1506	4.12	27.140000	3:15:52 PM	5.1250	5.1080	5.021
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1575	4.31	-	-	-	-	5.000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1716	4.70	6,404.515000	3:41:59 PM	4.9900	4.9743	4.991
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1755	4.81	27.570000	2:27:21 PM	5.0750	5.0750	5.076
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1799	4.93	-	-	-	-	5.017
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1862	5.10	-	-	-	-	5.022
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1877	5.14	0.632062	2:20:22 PM	5.0800	5.0800	4.934
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1960	5.37	-	-	-	-	5.031

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2112	5.78	954.526250	3:50:00 PM	5.0650	5.0592	5.056
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2114	5.79	-	-	-	-	5.045
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2262	6.19	1,001.300000	3:00:29 PM	5.1250	5.0501	5.054
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2303	6.31	-	-	-	-	5.061
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2343	6.42	2.000000	3:49:05 PM	5.1500	5.1500	5.064
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2394	6.55	-	-	-	-	5.068
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2420	6.63	883.000000	3:58:50 PM	5.0750	5.0827	5.084
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2638	7.22	56.100000	11:35:26 AM	5.1700	5.1727	5.170
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2668	7.31	-	-	-	-	5.087
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2716	7.44	-	-	-	-	5.089
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2800	7.67	11.000000	2:29:24 PM	5.1500	5.1523	5.094
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2864	7.84	50.000000	3:23:30 PM	5.1700	5.1700	5.170
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2989	8.18	-	-	-	-	5.143
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3187	8.73	389.670000	3:27:24 PM	5.1000	5.0880	5.100
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3444	9.43	-	-	-	-	5.114
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3481	9.53	957.380000	3:56:46 PM	5.0950	5.0991	5.099
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3983	10.91	-	-	-	-	5.125
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4045	11.08	-	-	-	-	5.126
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4227	11.57	-	-	-	-	5.130
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4401	12.05	337.636189	2:26:06 PM	5.1495	5.1349	5.133
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4479	12.26	-	-	-	-	5.135
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4599	12.59	-	-	-	-	5.201
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4627	12.67	50.000000	10:43:24 AM	5.2750	5.2750	5.177
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4837	13.24	-	-	-	-	5.136
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4900	13.42	-	-	-	-	5.283
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5012	13.72	556.890000	2:49:09 PM	5.4000	5.3999	5.408
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5606	15.35	-	-	-	-	5.130
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5935	16.25	-	-	-	-	5.127
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6012	16.46	-	-	-	-	5.189
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6300	17.25	-	-	-	-	5.146
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6531	17.88	-	-	-	-	5.124
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6621	18.13	6.000000	11:38:15 AM	5.1500	5.1950	5.142
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6690	18.32	17.500000	11:39:35 AM	5.4300	5.4403	5.404
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6811	18.65	-	-	-	-	5.300
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7147	19.57	102.000000	2:06:45 PM	5.1500	5.1221	5.119
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7741	21.19	27.850000	3:18:31 PM	5.5000	5.5000	5.445