

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 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	5	0.01	-	-	-	-	4.287
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	12	0.03	4.920000	2:31:22 PM	4.1500	4.1188	4.235
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	14	0.04	-	-	-	-	4.746
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	19	0.05	-	-	-	-	4.440
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	26	0.07	-	-	-	-	4.263
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	33	0.09	11.453000	3:49:17 PM	4.1250	4.0767	4.184
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	40	0.11	5.320000	2:14:46 PM	4.1000	4.1000	4.428
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	46	0.13	3.000000	2:17:48 PM	4.1500	4.1500	4.254
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	54	0.15	12.845000	3:11:17 PM	4.0500	4.0524	4.250
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	56	0.15	2.053000	2:23:36 PM	4.8000	4.8000	4.854
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	61	0.17	5.360000	10:17:01 AM	4.0750	4.1465	4.359
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	68	0.19	25.560000	3:44:38 PM	4.2250	4.1213	4.440
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	75	0.21	14.040000	2:18:05 PM	4.0000	4.0197	4.359
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	82	0.23	598.133000	3:50:06 PM	4.1000	4.1402	4.134
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	89	0.24	-	-	-	-	4.433
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	96	0.26	-	-	-	-	4.304
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	103	0.28	4.373000	3:03:45 PM	4.1500	4.1111	4.582
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	110	0.30	33.675000	3:54:09 PM	4.1500	4.1871	4.735
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	117	0.32	3.030000	10:53:36 AM	4.2000	4.2000	4.257
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	124	0.34	555.500000	2:23:43 PM	4.3000	4.2990	4.300
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	131	0.36	-	-	-	-	4.300
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	138	0.38	3.300000	3:13:50 PM	4.3000	4.3045	4.300
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	140	0.38	1,064.295000	3:39:32 PM	4.8300	4.8221	4.834
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	145	0.40	7.520000	2:31:32 PM	4.2500	4.3958	4.738
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	152	0.42	131.100000	3:52:22 PM	4.4500	4.4394	4.418
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	159	0.44	4.100000	2:38:28 PM	4.3500	4.3780	4.457
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	166	0.45	2.200000	3:02:55 PM	4.3750	4.4205	4.529
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	174	0.48	57.932000	3:16:13 PM	4.3950	4.3953	4.450
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	187	0.51	-	-	-	-	4.719
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	191	0.52	-	-	-	-	4.915
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	194	0.53	1.530000	3:53:26 PM	4.3750	4.3750	4.731
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	201	0.55	10.133000	2:19:02 PM	4.5000	4.5395	4.708
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	208	0.57	500.000000	2:23:40 PM	4.5650	4.5650	4.559
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	215	0.59	-	-	-	-	4.799
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	222	0.61	-	-	-	-	4.675
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	228	0.62	-	-	-	-	4.859
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	229	0.63	1.022000	11:42:25 AM	4.6000	4.6000	4.708
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	250	0.68	0.850000	3:21:33 PM	4.5500	4.6471	4.779
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	257	0.70	-	-	-	-	4.926
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	264	0.72	-	-	-	-	4.976
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	271	0.74	-	-	-	-	4.914
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	278	0.76	-	-	-	-	4.954

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RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	281	0.77	72.120000	3:59:18 PM	4.8125	4.8203	4.830
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	299	0.82	-	-	-	-	4.996
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	306	0.84	1.030000	3:25:51 PM	4.6500	4.6500	4.946
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	313	0.86	-	-	-	-	4.980
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	320	0.88	-	-	-	-	4.835
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	327	0.90	-	-	-	-	4.969
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	334	0.91	-	-	-	-	4.879
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	341	0.93	545.418000	3:44:55 PM	4.7500	4.7361	4.737
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	348	0.95	9.404000	3:05:37 PM	4.7750	4.7436	4.804
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	355	0.97	598.487000	3:52:46 PM	4.7500	4.7833	4.794
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	411	1.13	-	-	-	-	4.848
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	412	1.13	467.025700	11:47:04 AM	4.8000	4.7998	4.811
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	439	1.20	-	-	-	-	4.951
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	530	1.45	-	-	-	-	4.933
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	570	1.56	25.400000	9:39:45 AM	4.7900	4.7900	4.812
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	607	1.66	-	-	-	-	4.906
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	624	1.71	20.475000	2:23:28 PM	4.8000	4.8000	4.814
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	663	1.82	311.418000	11:50:16 AM	4.8500	4.8321	4.817
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	709	1.94	20.525000	3:49:51 PM	4.8000	4.7944	4.785
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	838	2.29	-	-	-	-	4.837
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	873	2.39	-	-	-	-	4.922
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	929	2.54	2.043714	3:10:53 PM	4.8300	4.8460	4.828
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	936	2.56	-	-	-	-	4.844
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	983	2.69	51.000000	2:23:18 PM	4.7950	4.7950	4.795
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.750	7/4/2019	7/4/2022	1095	3.00	81.100000	3:29:27 PM	4.7400	4.7396	4.743
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1124	3.08	-	-	-	-	4.857
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1166	3.19	-	-	-	-	4.861
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1200	3.29	-	-	-	-	4.864
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1248	3.42	235.529000	3:50:47 PM	4.8000	4.8003	4.805
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1250	3.42	-	-	-	-	4.950
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1326	3.63	-	-	-	-	4.878
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1342	3.67	7.400000	3:48:47 PM	4.8175	4.8249	4.803
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1386	3.80	-	-	-	-	4.934
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1424	3.90	-	-	-	-	4.887
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1502	4.11	191.500000	3:55:46 PM	5.0500	4.9993	5.012
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1571	4.30	-	-	-	-	4.902
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1712	4.69	12,160.900000	3:57:09 PM	4.8800	4.8780	4.881
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1751	4.79	122.800000	3:43:42 PM	4.9250	4.9336	4.933
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1795	4.91	-	-	-	-	4.926
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1858	5.09	-	-	-	-	4.932
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1873	5.13	40.000000	2:05:45 PM	4.9500	4.9500	4.936
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1956	5.36	-	-	-	-	4.940

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2108	5.77	2,193.550000	3:57:12 PM	4.9350	4.9378	4.937
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2110	5.78	-	-	-	-	4.953
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2258	6.18	250.000000	-	-	-	5.033
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2299	6.29	29.232890	2:33:44 PM	5.0000	4.9881	4.965
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2339	6.40	-	-	-	-	4.967
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2390	6.54	-	-	-	-	4.969
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2416	6.62	2,773.525000	3:36:51 PM	4.9200	4.9231	4.923
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2634	7.21	90.300000	11:18:07 AM	5.1300	5.0230	5.010
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2664	7.29	-	-	-	-	4.980
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2712	7.43	-	-	-	-	4.982
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2796	7.66	1.500000	11:57:51 AM	5.1500	5.1500	4.984
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2860	7.83	-	-	-	-	5.145
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2985	8.17	-	-	-	-	5.015
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3183	8.72	1,882.000000	3:57:35 PM	4.9850	4.9790	4.979
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3440	9.42	-	-	-	-	4.996
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3477	9.52	826.400000	3:57:15 PM	4.9775	4.9778	4.979
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3979	10.89	-	-	-	-	5.010
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4041	11.06	-	-	-	-	5.012
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4223	11.56	-	-	-	-	5.019
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4397	12.04	798.770000	3:49:17 PM	5.0600	5.0305	5.031
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4475	12.25	-	-	-	-	5.027
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4595	12.58	0.640000	9:33:30 AM	5.3750	5.3750	5.074
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4623	12.66	143.800000	2:20:19 PM	5.2500	5.2501	5.250
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4833	13.23	-	-	-	-	5.035
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4896	13.41	-	-	-	-	5.136
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5008	13.71	-	-	-	-	5.415
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5602	15.34	-	-	-	-	5.045
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5931	16.24	-	-	-	-	5.048
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6008	16.45	0.250000	11:37:43 AM	5.3800	5.3800	5.430
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6296	17.24	-	-	-	-	5.066
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6527	17.87	-	-	-	-	5.054
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6617	18.12	-	-	-	-	5.067
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6686	18.31	192.700000	3:44:22 PM	5.3800	5.3489	5.338
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6807	18.64	-	-	-	-	5.299
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7143	19.56	123.000000	3:50:01 PM	5.0550	5.0505	5.056
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7737	21.18	-	-	-	-	5.420