

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 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	7	0.019	-	-	-	-	-	5.770
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	14	0.038	-	-	-	-	-	5.516
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	21	0.057	-	-	-	-	-	5.412
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	28	0.077	30.000000	3:22:51 PM	5.6000	5.6000	-	5.407
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	35	0.096	-	-	-	-	-	5.378
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	37	0.101	-	-	-	-	-	5.388
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	41	0.112	-	-	-	-	-	5.257
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	49	0.134	497.010000	11:51:13 AM	5.4000	5.7404	-	5.800
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	56	0.153	7.340000	2:01:55 PM	5.6000	5.5898	-	5.868
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	63	0.172	946.847000	3:10:30 PM	5.7500	5.7732	-	5.806
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	70	0.192	907.824000	2:41:54 PM	5.6750	5.7806	-	5.775
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	77	0.211	-	-	-	-	-	5.730
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	83	0.227	518.703000	3:54:57 PM	5.6750	5.7230	-	5.737
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	91	0.249	274.099000	3:56:59 PM	5.7800	5.7757	-	5.773
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	98	0.268	4.024000	3:22:09 PM	5.7250	5.7250	-	6.004
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	105	0.287	4.000000	11:58:35 AM	5.7250	5.7250	-	6.191
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	112	0.307	55.790000	3:13:05 PM	5.7600	5.8717	-	5.832
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	119	0.326	1.521000	3:16:43 PM	5.7500	5.7500	-	5.930
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	121	0.331	83.000000	2:24:46 PM	6.0650	6.0650	-	6.075
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	126	0.345	1.015000	3:20:50 PM	5.7500	5.7500	-	5.968
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	133	0.364	15.030000	3:24:00 PM	5.7500	5.7825	-	5.853
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	140	0.383	1.710000	2:57:56 PM	5.6000	5.7358	-	5.719
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	147	0.402	50.510000	2:45:39 PM	5.8900	5.8892	-	5.862
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	153	0.419	-	-	-	-	-	5.939
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	161	0.441	-	-	-	-	-	5.834
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	163	0.446	-	-	-	-	-	6.126
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	168	0.460	-	-	-	-	-	5.864
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	175	0.479	130.571000	3:34:17 PM	6.0000	5.9840	-	5.983
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	182	0.498	515.511000	3:59:26 PM	5.9775	5.9817	-	5.984
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	196	0.537	-	-	-	-	-	5.915
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	203	0.556	10.000000	11:40:07 AM	5.9800	6.0050	-	6.050
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	210	0.575	3.130000	2:15:22 PM	5.8000	5.9497	-	6.677
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	217	0.594	8.350000	2:10:34 PM	5.9850	5.9850	-	5.926
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	224	0.613	-	-	-	-	-	5.981
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	231	0.632	-	-	-	-	-	5.997
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	238	0.652	-	-	-	-	-	5.970
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	245	0.671	-	-	-	-	-	6.150
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	247	0.676	1,874.055000	3:53:48 PM	6.1850	6.1701	-	6.161
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	252	0.690	-	-	-	-	-	6.018
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	259	0.709	-	-	-	-	-	6.150
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	266	0.728	0.210000	9:58:11 AM	5.9700	5.9700	-	5.977
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	294	0.805	56.590000	3:25:32 PM	6.0300	6.0221	-	5.993

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RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	298	0.816	103.956000	10:31:51 AM	6.1250	6.1250	6.105	
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	301	0.824	60.150000	3:00:40 PM	6.0500	6.0117	6.040	
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	308	0.843	-	-	-	-	6.033	
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	315	0.862	-	-	-	-	5.949	
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	322	0.882	0.130000	3:02:38 PM	6.0000	6.0000	5.979	
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	329	0.901	120.630000	3:35:14 PM	6.1000	6.0952	6.110	
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	335	0.917	8.900000	3:57:35 PM	6.0500	6.0506	5.986	
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	336	0.920	-	-	-	-	6.036	
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	357	0.977	21.745000	3:33:41 PM	6.0300	6.0225	6.022	
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	364	0.997	260.610000	3:58:15 PM	6.0253	6.0332	6.035	
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	388	1.062	3,442.439000	3:49:54 PM	6.1275	6.1406	6.143	
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	518	1.418	10.500000	2:12:28 PM	6.1000	6.1000	6.081	
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	519	1.421	226.100000	2:39:42 PM	6.0800	6.1497	6.127	
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	546	1.495	-	-	-	-	6.157	
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	637	1.744	-	-	-	-	6.206	
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	677	1.854	288.000000	10:55:55 AM	6.1250	6.1250	6.076	
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	714	1.955	13.560000	3:53:13 PM	6.0800	6.0737	5.898	
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	731	2.001	-	-	-	-	6.110	
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	770	2.108	-	-	-	-	6.350	
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	816	2.234	29.322000	3:01:51 PM	6.1000	6.0884	6.117	
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	945	2.587	-	-	-	-	6.205	
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	980	2.683	-	-	-	-	6.054	
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1036	2.836	39.000000	11:01:41 AM	6.0700	6.0962	6.047	
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1043	2.856	40.000000	2:47:54 PM	6.1350	6.1375	6.139	
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1090	2.984	-	-	-	-	5.938	
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1231	3.370	-	-	-	-	6.264	
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1273	3.485	-	-	-	-	6.181	
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1307	3.578	-	-	-	-	6.095	
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1355	3.710	87.900000	10:52:16 AM	6.1250	6.0530	6.041	
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1357	3.715	-	-	-	-	6.076	
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1433	3.923	-	-	-	-	6.113	
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1449	3.967	2,762.620000	3:59:33 PM	5.9250	5.8996	5.854	
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1493	4.088	232.000000	3:37:55 PM	6.0000	6.0000	6.047	
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1531	4.192	-	-	-	-	6.230	
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1609	4.405	16.350000	3:04:21 PM	6.1450	6.1856	6.102	
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1678	4.594	-	-	-	-	6.092	
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1819	4.980	8,636.540000	3:59:28 PM	6.1100	6.1094	6.109	
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1858	5.087	-	-	-	-	6.057	
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1902	5.207	-	-	-	-	6.011	
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1965	5.380	-	-	-	-	6.101	
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1980	5.421	-	-	-	-	6.132	
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2063	5.648	-	-	-	-	6.097	

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2215	6.064	1,541.300000	3:58:35 PM	6.0600	6.0862	6.078	
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2217	6.070	-	-	-	-	6.067	
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2365	6.475	250.000000	3:59:33 PM	6.1100	6.0980	6.102	
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2406	6.587	-	-	-	-	6.072	
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2446	6.697	-	-	-	-	6.078	
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2497	6.836	-	-	-	-	6.080	
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2523	6.908	650.000000	3:05:43 PM	6.0750	6.0954	6.096	
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2741	7.504	11.000000	3:15:50 PM	6.1450	6.1641	6.116	
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2771	7.587	4.415000	3:47:27 PM	6.1500	6.1500	6.092	
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2819	7.718	-	-	-	-	6.058	
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2903	7.948	-	-	-	-	6.177	
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2967	8.123	-	-	-	-	6.143	
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3092	8.465	-	-	-	-	6.409	
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3290	9.008	1,588.900000	3:56:41 PM	6.0500	6.0401	6.041	
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3547	9.711	-	-	-	-	6.069	
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3584	9.812	1,698.500000	3:56:48 PM	6.0575	6.0505	6.052	
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4086	11.187	-	-	-	-	6.072	
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4148	11.357	-	-	-	-	6.130	
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4330	11.855	-	-	-	-	6.063	
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4504	12.331	437.600000	3:48:29 PM	6.0795	6.1007	6.075	
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4582	12.545	-	-	-	-	6.039	
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4702	12.873	-	-	-	-	6.066	
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4730	12.950	4.500000	2:09:48 PM	6.2500	6.2500	6.438	
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4940	13.525	-	-	-	-	6.097	
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5003	13.697	9.630000	11:37:10 AM	6.1800	6.1813	6.098	
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5115	14.004	40.000000	11:58:00 AM	6.2000	6.2000	6.226	
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5709	15.630	-	-	-	-	6.115	
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6038	16.531	101.000000	11:36:22 AM	6.1800	6.3731	6.109	
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6115	16.742	22.418195	3:06:42 PM	6.1700	6.1603	6.270	
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6403	17.530	-	-	-	-	6.114	
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6634	18.163	-	-	-	-	6.119	
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6724	18.409	-	-	-	-	6.122	
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6793	18.598	209.557000	3:51:42 PM	6.2500	6.2576	6.253	
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6914	18.930	15.000000	3:12:17 PM	6.2000	6.2000	6.129	
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7250	19.849	739.422000	3:58:00 PM	6.0900	6.0857	6.088	
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7844	21.476	-	-	-	-	6.413	