

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	6	0.016	-	-	-	-	-	5.822
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	13	0.036	-	-	-	-	-	5.568
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	20	0.055	0.500000	3:51:06 PM	5.4000	5.4000	-	5.390
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	27	0.074	2.500000	9:40:33 AM	5.2500	5.2500	-	5.454
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	34	0.093	1.500000	11:00:06 AM	5.5000	5.5000	-	5.376
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	36	0.099	-	-	-	-	-	5.401
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	40	0.11	0.250000	11:37:18 AM	5.9000	5.9000	-	5.566
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	48	0.131	2.000000	11:46:34 AM	5.4000	5.4000	-	5.800
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	55	0.151	4.720000	3:21:34 PM	5.3500	5.6521	-	5.895
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	62	0.17	34.070000	2:26:21 PM	5.7000	5.6982	-	5.805
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	69	0.189	6.709000	3:08:07 PM	5.6500	5.6576	-	5.775
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	76	0.208	4.000000	2:38:59 PM	5.8000	5.8000	-	5.730
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	82	0.225	104.702000	3:28:26 PM	5.7000	5.7152	-	5.737
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	90	0.246	200.296000	3:40:17 PM	5.7150	5.7133	-	5.791
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	97	0.266	2.696000	9:49:43 AM	5.7250	5.7250	-	6.023
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	104	0.285	-	-	-	-	-	6.208
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	111	0.304	-	-	-	-	-	5.832
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	118	0.323	-	-	-	-	-	5.930
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	120	0.329	-	-	-	-	-	6.086
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	125	0.342	4.100000	2:47:59 PM	5.7000	5.7000	-	5.982
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	132	0.361	12.262000	3:26:45 PM	5.7550	5.7764	-	5.853
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	139	0.381	3.610000	2:26:34 PM	5.8300	5.8300	-	5.719
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	146	0.4	4.500000	10:12:41 AM	6.0000	6.0000	-	5.862
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	152	0.416	-	-	-	-	-	5.939
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	160	0.438	-	-	-	-	-	5.834
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	162	0.444	-	-	-	-	-	6.112
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	167	0.457	0.530000	2:57:21 PM	5.9950	5.9950	-	5.850
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	174	0.476	2,447.968000	3:49:47 PM	5.9050	5.9745	-	5.969
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	181	0.496	147.756000	3:52:52 PM	5.9850	5.9073	-	5.983
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	195	0.534	1.740000	11:56:43 AM	5.9500	5.9500	-	5.915
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	202	0.553	2.560000	11:11:57 AM	6.0000	6.0000	-	6.050
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	209	0.572	10.000000	10:25:36 AM	6.0000	6.0000	-	6.677
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	216	0.591	8.600000	3:18:48 PM	5.9250	5.9390	-	5.926
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	223	0.611	-	-	-	-	-	5.990
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	230	0.63	12.480000	3:53:28 PM	5.9250	5.9440	-	6.007
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	237	0.649	-	-	-	-	-	5.970
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	244	0.668	1.061000	11:55:28 AM	6.1500	6.1500	-	6.150
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	246	0.674	2,310.790000	3:48:35 PM	6.0800	6.0770	-	6.082
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	251	0.687	-	-	-	-	-	6.031
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	258	0.706	-	-	-	-	-	6.150
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	265	0.726	-	-	-	-	-	5.981
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	293	0.802	91.690000	11:24:09 AM	6.0225	6.0054	-	6.007

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RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	297	0.813	100.000000	10:08:58 AM	6.1000	6.1000	6.124
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	300	0.821	3.600000	3:16:30 PM	5.9950	5.9950	6.042
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	307	0.841	-	-	-	-	6.041
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	314	0.86	-	-	-	-	5.948
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	321	0.879	45.000000	2:49:49 PM	6.0500	6.0283	5.979
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	328	0.898	44.283000	2:45:52 PM	5.9750	5.9880	6.110
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	334	0.914	8.000000	3:17:51 PM	6.0750	6.0750	5.984
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	335	0.917	0.790000	9:38:44 AM	5.9600	5.9600	6.044
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	356	0.975	1.000000	10:05:16 AM	6.0000	6.0000	6.022
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	363	0.994	174.686000	3:54:29 PM	6.0350	6.0162	6.035
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	387	1.06	2,088.264000	3:02:09 PM	6.0500	6.0651	6.061
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	517	1.415	19.500000	3:11:52 PM	6.0000	6.0000	6.079
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	518	1.418	49.100000	3:23:29 PM	6.1250	6.0489	6.134
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	545	1.492	-	-	-	-	6.154
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	636	1.741	-	-	-	-	6.202
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	676	1.851	8.300000	3:10:57 PM	6.0000	6.0271	6.001
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	713	1.952	157.200000	2:02:50 PM	5.9750	5.9989	6.000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	730	1.999	21.120000	3:23:23 PM	6.1000	6.0495	6.100
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	769	2.105	0.850000	3:50:57 PM	6.1250	6.1250	6.345
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	815	2.231	23.650000	3:58:06 PM	5.9900	6.0255	6.064
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	944	2.585	2.000000	10:03:04 AM	6.0850	6.0850	6.195
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	979	2.68	-	-	-	-	6.044
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1035	2.834	1.900000	9:54:07 AM	6.1000	6.1000	6.047
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1042	2.853	25.125000	3:09:43 PM	5.9500	5.9948	6.125
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1089	2.982	-	-	-	-	5.925
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1230	3.368	-	-	-	-	6.243
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1272	3.483	-	-	-	-	6.157
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1306	3.576	-	-	-	-	6.069
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1354	3.707	207.000000	2:00:15 PM	5.9500	5.9732	5.984
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1356	3.713	-	-	-	-	6.048
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1432	3.921	-	-	-	-	6.081
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1448	3.964	9,056.000000	3:37:24 PM	5.9000	5.8967	5.893
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1492	4.085	29.980000	3:24:50 PM	6.0250	6.0190	6.047
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1530	4.189	-	-	-	-	6.190
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1608	4.402	13.151000	3:43:04 PM	6.0500	6.0604	6.103
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1677	4.591	-	-	-	-	6.041
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1818	4.977	22,555.765000	3:58:31 PM	5.9650	5.9893	5.968
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1857	5.084	50.000000	10:59:10 AM	6.0000	6.0000	6.014
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1901	5.205	-	-	-	-	5.944
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1964	5.377	-	-	-	-	6.030
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1979	5.418	1.000000	3:24:23 PM	6.0750	6.0750	6.060
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2062	5.645	-	-	-	-	6.019

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2214	6.062	908.100000	2:32:55 PM	5.9400	5.9576	5.934	
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2216	6.067	-	-	-	-	5.980	
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2364	6.472	706.521000	2:36:45 PM	6.0000	6.0126	6.009	
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2405	6.585	-	-	-	-	5.976	
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2445	6.694	-	-	-	-	5.981	
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2496	6.834	-	-	-	-	5.981	
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2522	6.905	700.000000	2:34:27 PM	5.9250	5.9333	5.925	
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2740	7.502	1.000000	10:06:22 AM	6.1000	6.1000	6.011	
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2770	7.584	0.150000	3:24:10 PM	6.1500	6.1500	5.987	
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2818	7.715	-	-	-	-	5.952	
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2902	7.945	0.070000	2:05:20 PM	6.1350	6.1679	6.177	
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2966	8.12	15.000000	2:29:27 PM	6.0300	6.0300	6.112	
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3091	8.463	-	-	-	-	6.299	
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3289	9.005	672.500000	2:14:06 PM	5.9000	5.9504	5.938	
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3546	9.708	-	-	-	-	5.952	
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3583	9.81	7,516.940000	3:47:07 PM	5.9065	5.9363	5.910	
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4085	11.184	13.920000	3:37:43 PM	6.0250	6.0250	5.940	
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4147	11.354	-	-	-	-	5.996	
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4329	11.852	-	-	-	-	5.924	
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4503	12.329	811.531647	3:47:38 PM	5.9350	5.9801	5.942	
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4581	12.542	-	-	-	-	5.900	
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4701	12.871	-	-	-	-	5.926	
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4729	12.947	5.807000	3:08:26 PM	6.1500	6.1351	6.298	
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4939	13.522	-	-	-	-	5.964	
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5002	13.695	-	-	-	-	5.968	
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5114	14.001	9.600000	2:55:42 PM	6.1500	6.1481	6.226	
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5708	15.628	-	-	-	-	6.008	
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6037	16.528	-	-	-	-	6.003	
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6114	16.739	0.500000	10:40:02 AM	6.2500	6.2500	6.162	
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6402	17.528	-	-	-	-	6.002	
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6633	18.16	10.000000	11:43:10 AM	6.0500	6.0500	6.005	
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6723	18.407	-	-	-	-	6.007	
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6792	18.595	109.941000	3:47:58 PM	6.2500	6.1316	6.209	
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6913	18.927	-	-	-	-	6.013	
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7249	19.847	1,750.000000	3:45:17 PM	5.9500	5.9804	5.956	
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7843	21.473	37.380000	2:59:03 PM	6.2000	6.2000	6.303	