

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 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	6	0.02	64.000000	11:03:46 AM	5.1500	5.2156	5.362
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	13	0.04	-	-	-	-	5.600
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	20	0.06	-	-	-	-	5.685
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	22	0.06	1.400000	2:44:58 PM	6.0000	6.0000	5.700
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	26	0.07	3.392000	10:52:07 AM	5.2250	5.2250	5.586
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	34	0.09	1.000000	11:57:27 AM	5.3500	5.3500	5.821
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	41	0.11	-	-	-	-	5.625
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	48	0.13	49.000000	11:40:52 AM	5.6500	5.6444	5.525
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	55	0.15	7.143000	2:53:28 PM	5.4000	5.4227	5.546
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	62	0.17	7.803000	3:51:49 PM	5.6750	5.6686	5.602
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	68	0.19	72.292000	3:55:47 PM	5.5750	5.6228	5.617
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	76	0.21	11.091000	3:54:09 PM	5.6750	5.6523	5.875
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	83	0.23	13.090000	3:56:03 PM	5.6750	5.6600	5.608
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	90	0.25	315.971000	3:56:44 PM	5.6750	5.6646	5.709
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	97	0.27	14.455000	3:58:27 PM	5.6900	5.6816	5.784
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	104	0.29	0.500000	11:38:54 AM	5.7000	5.7000	5.845
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	106	0.29	187.006302	3:49:53 PM	6.0000	5.9983	6.013
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	111	0.30	-	-	-	-	5.784
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	118	0.32	7.100000	11:04:43 AM	5.8000	5.7986	5.815
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	125	0.34	0.315000	11:30:10 AM	5.7000	5.7000	5.681
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	132	0.36	10.330000	3:11:05 PM	5.7500	5.7500	5.827
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	138	0.38	6.500000	3:26:37 PM	5.9250	5.8731	5.925
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	146	0.40	15.550000	11:30:04 AM	5.9250	5.8512	5.865
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	148	0.41	-	-	-	-	6.037
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	153	0.42	-	-	-	-	5.885
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	160	0.44	8.090000	3:12:46 PM	5.9600	5.9600	5.978
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	167	0.46	-	-	-	-	5.964
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	174	0.48	26.105000	3:37:30 PM	5.8850	5.8850	5.888
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	181	0.50	908.406000	3:54:09 PM	5.9000	5.9251	5.930
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	188	0.52	0.724000	3:38:50 PM	5.9000	5.9249	6.050
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	195	0.53	-	-	-	-	6.242
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	202	0.55	-	-	-	-	5.975
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	209	0.57	-	-	-	-	5.984
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	216	0.59	132.441000	11:57:59 AM	5.9000	5.9577	5.967
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	223	0.61	10.700000	3:14:06 PM	5.9800	5.9786	5.997
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	230	0.63	-	-	-	-	6.050
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	232	0.64	3,247.489400	3:54:45 PM	6.0000	6.0090	6.005
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	237	0.65	4.050000	3:12:57 PM	6.0000	5.9784	6.015
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	244	0.67	11.000000	11:05:02 AM	5.9250	5.9250	6.075
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	251	0.69	7.700000	11:07:35 AM	5.9850	5.9850	6.019
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	279	0.76	2.060000	11:45:38 AM	5.9000	5.9000	6.012
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	283	0.78	173.003000	3:48:35 PM	6.0500	6.0497	6.053

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RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	286	0.78	-	-	-	-	6.022
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	293	0.80	50.000000	2:25:58 PM	6.0000	6.0000	6.008
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	300	0.82	140.571000	2:20:35 PM	6.0000	6.0000	5.993
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	307	0.84	-	-	-	-	6.041
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	314	0.86	0.300000	11:35:57 AM	5.8000	5.8417	6.058
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	320	0.88	32.000000	3:55:51 PM	6.0750	6.0352	5.888
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	321	0.88	-	-	-	-	6.082
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	342	0.94	-	-	-	-	6.107
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	349	0.96	0.600000	2:50:40 PM	5.9100	5.9100	6.108
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	356	0.98	1.227000	2:47:25 PM	5.9125	5.9199	6.023
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	363	0.99	42.404000	3:19:26 PM	5.9100	5.9195	6.125
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	373	1.02	112.160000	3:38:30 PM	5.9000	5.8855	5.900
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	503	1.38	1.000000	3:58:16 PM	5.8500	5.8500	5.949
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	504	1.38	241.750000	3:48:15 PM	5.9700	5.9541	5.970
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	531	1.45	-	-	-	-	6.017
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	622	1.70	-	-	-	-	5.910
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	662	1.81	100.000000	3:45:01 PM	5.9500	5.9510	5.944
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	699	1.91	-	-	-	-	6.016
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	716	1.96	61.270000	11:02:59 AM	5.9000	5.9783	5.951
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	755	2.07	114.710000	3:56:28 PM	5.9800	6.0474	6.039
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	801	2.19	6.000000	3:14:15 PM	5.7750	5.7683	5.882
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	930	2.55	5.000000	10:49:13 AM	5.9250	5.9010	6.022
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	965	2.64	-	-	-	-	6.031
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1021	2.80	-	-	-	-	6.022
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1028	2.82	2.170000	2:46:06 PM	5.8000	5.8115	5.794
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1075	2.94	-	-	-	-	5.703
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1216	3.33	-	-	-	-	5.993
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1258	3.44	-	-	-	-	5.904
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1292	3.54	-	-	-	-	5.814
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1340	3.67	12.200000	3:14:30 PM	5.6950	5.6987	5.690
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1342	3.67	-	-	-	-	5.896
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1418	3.88	-	-	-	-	5.810
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1434	3.93	20.080000	3:51:07 PM	5.7000	5.7006	5.533
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1478	4.05	9.700000	11:32:21 AM	5.8000	5.8000	5.655
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1516	4.15	-	-	-	-	5.906
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1594	4.36	7.000000	3:04:31 PM	5.9000	5.9000	6.078
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1663	4.55	-	-	-	-	5.752
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1804	4.94	7,656.460000	3:58:06 PM	5.6615	5.6747	5.659
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1843	5.05	-	-	-	-	5.603
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1887	5.17	-	-	-	-	5.647
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1950	5.34	-	-	-	-	5.730
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1965	5.38	-	-	-	-	6.057

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2048	5.61	-	-	-	-	5.721
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2200	6.02	675.000000	3:03:34 PM	5.7000	5.7203	5.680
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2202	6.03	-	-	-	-	5.684
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2350	6.43	200.000000	2:39:49 PM	5.7000	5.7000	5.700
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2391	6.55	-	-	-	-	5.696
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2431	6.66	-	-	-	-	5.704
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2482	6.80	-	-	-	-	5.708
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2508	6.87	301.200000	3:50:35 PM	5.7250	5.7250	5.749
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2726	7.46	0.200000	11:18:00 AM	5.8000	5.8000	5.764
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2756	7.55	4.500000	2:37:00 PM	5.7750	5.9750	5.745
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2804	7.68	-	-	-	-	5.572
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2888	7.91	1.000000	3:20:54 PM	6.0000	6.0000	5.936
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2952	8.08	-	-	-	-	5.846
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3077	8.42	23.840000	3:55:12 PM	5.9000	5.9000	6.091
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3275	8.97	3,612.000000	3:57:09 PM	5.8500	5.8142	5.838
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3532	9.67	-	-	-	-	5.813
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3569	9.77	4,710.600000	3:22:07 PM	5.8250	5.8589	5.805
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4071	11.15	-	-	-	-	5.852
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4133	11.32	-	-	-	-	5.945
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4315	11.81	-	-	-	-	5.849
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4489	12.29	295.405000	3:54:40 PM	5.8950	5.8781	5.868
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4567	12.50	-	-	-	-	5.826
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4687	12.83	-	-	-	-	5.851
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4715	12.91	-	-	-	-	6.213
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4925	13.48	1.900000	10:43:40 AM	6.0000	6.0000	5.878
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4988	13.66	-	-	-	-	5.878
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5100	13.96	-	-	-	-	5.880
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5694	15.59	-	-	-	-	5.880
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6023	16.49	-	-	-	-	5.868
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6100	16.70	16.795063	3:53:37 PM	5.9750	5.9750	5.779
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6388	17.49	-	-	-	-	5.865
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6619	18.12	-	-	-	-	5.866
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6709	18.37	5.000000	10:09:44 AM	5.9800	5.9800	5.869
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6778	18.56	20.300000	3:55:06 PM	5.9750	5.9974	5.917
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6899	18.89	-	-	-	-	5.850
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7235	19.81	672.000000	3:56:03 PM	5.9250	5.8475	5.850
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7829	21.44	2.500000	2:21:52 PM	5.9500	5.9500	6.064