

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 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	7	0.02	40.000000	2:36:50 PM	5.1250	5.1250	5.600
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	14	0.04	-	-	-	-	5.668
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	16	0.04	-	-	-	-	5.960
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	20	0.06	-	-	-	-	5.593
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	28	0.08	0.260000	11:58:23 AM	5.6500	5.6500	5.809
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	35	0.10	0.500000	2:20:17 PM	5.4000	5.4000	5.625
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	42	0.12	68.000000	11:58:11 AM	5.6500	5.6566	5.567
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	49	0.13	46.417000	3:07:20 PM	5.4250	5.4305	5.595
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	56	0.15	408.947000	2:38:45 PM	5.6000	5.5878	5.590
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	62	0.17	1203.008000	2:33:13 PM	5.5400	5.5790	5.593
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	70	0.19	13.400000	3:02:55 PM	5.6000	5.6000	5.645
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	77	0.21	31.101000	3:32:52 PM	5.6150	5.6149	5.607
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	84	0.23	33.779000	3:56:01 PM	5.6250	5.6140	5.691
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	91	0.25	495.471000	3:52:22 PM	5.6250	5.6200	5.615
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	98	0.27	74.649000	3:29:46 PM	5.6500	5.6529	5.835
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	100	0.27	-	-	-	-	6.072
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	105	0.29	5.000000	2:11:45 PM	5.7000	5.7000	5.775
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	112	0.31	-	-	-	-	5.805
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	119	0.33	3.318000	3:25:45 PM	5.7000	5.7061	5.671
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	126	0.35	80.129500	3:09:30 PM	5.8000	5.7551	5.816
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	132	0.36	5.184000	2:20:58 PM	5.9250	5.9250	5.900
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	140	0.38	8.529000	2:37:47 PM	5.7500	5.8352	5.853
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	142	0.39	-	-	-	-	6.092
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	147	0.40	4.213000	3:10:22 PM	5.9500	5.9616	5.872
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	154	0.42	9.140000	11:56:00 AM	5.9000	5.9197	6.000
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	161	0.44	36.830000	3:42:59 PM	5.9000	5.8762	5.969
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	168	0.46	-	-	-	-	5.894
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	175	0.48	8.494000	2:53:36 PM	5.9100	5.9117	5.929
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	182	0.50	1228.233551	3:33:53 PM	5.9850	5.9386	5.938
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	189	0.52	6.130000	3:05:27 PM	5.9100	5.9100	5.973
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	196	0.54	-	-	-	-	5.968
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	203	0.56	-	-	-	-	5.944
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	210	0.58	203.264000	3:47:43 PM	5.9000	5.9000	5.939
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	217	0.59	2.000000	10:52:11 AM	6.0000	6.0000	5.946
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	224	0.61	0.300000	11:22:20 AM	5.9050	5.9050	6.050
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	226	0.62	48.804000	3:39:55 PM	6.0200	6.0401	6.041
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	231	0.63	-	-	-	-	6.007
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	238	0.65	1.000000	10:51:05 AM	6.0000	6.0000	6.069
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	245	0.67	4.440000	2:07:47 PM	5.9100	5.9529	5.998
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	273	0.75	4.138000	11:36:05 AM	6.0000	6.0000	6.012
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	277	0.76	19.600000	2:16:58 PM	6.0000	6.0949	6.093
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	280	0.77	-	-	-	-	6.038

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RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	287	0.79	0.420000	-	-	-	-	6.032
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	294	0.81	0.214000	3:57:11 PM	6.0250	6.0250	-	5.993
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	301	0.82	-	-	-	-	-	6.047
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	308	0.84	4.000000	2:27:58 PM	5.9500	5.9500	-	6.008
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	314	0.86	3.500000	2:18:25 PM	6.0000	6.0857	-	5.934
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	315	0.86	-	-	-	-	-	6.072
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	336	0.92	17.000000	3:33:26 PM	5.9500	5.9500	-	6.105
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	343	0.94	5.220000	3:00:02 PM	6.0000	6.0000	-	6.041
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	350	0.96	-	-	-	-	-	6.031
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	357	0.98	9.832000	2:47:25 PM	5.9750	5.9528	-	6.050
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	364	1.00	1563.753000	3:46:23 PM	6.0100	6.0220	-	6.075
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	367	1.01	17.285000	3:47:41 PM	5.9500	5.9732	-	5.918
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	497	1.36	-	-	-	-	-	5.991
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	498	1.36	59.865600	3:20:47 PM	6.0000	6.0047	-	6.043
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	525	1.44	-	-	-	-	-	6.058
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	616	1.69	-	-	-	-	-	5.911
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	656	1.80	1.000000	2:18:56 PM	6.0000	6.0000	-	5.985
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	693	1.90	61.783000	3:27:35 PM	6.0300	6.0316	-	6.021
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	710	1.94	53.140000	2:56:16 PM	6.0500	6.0025	-	5.994
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	749	2.05	13.640000	2:18:34 PM	5.9300	5.7566	-	6.037
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	795	2.18	54.000000	3:35:22 PM	5.9500	5.9405	-	5.854
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	924	2.53	-	-	-	-	-	6.066
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	959	2.63	-	-	-	-	-	6.076
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1015	2.78	40.000000	3:25:56 PM	6.0000	6.0000	-	6.058
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1022	2.80	111.000000	3:52:43 PM	5.8250	5.8209	-	5.788
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1069	2.93	-	-	-	-	-	5.754
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1210	3.31	-	-	-	-	-	6.047
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1252	3.43	-	-	-	-	-	5.961
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1286	3.52	-	-	-	-	-	5.873
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1334	3.65	4.825000	3:33:30 PM	5.7500	5.8105	-	5.767
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1336	3.66	4.170000	11:51:45 AM	5.8750	5.8750	-	5.937
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1412	3.87	-	-	-	-	-	5.874
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1428	3.91	61.000000	3:34:59 PM	5.7700	5.7703	-	5.743
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1472	4.03	227.020000	3:26:07 PM	5.8500	5.7660	-	5.764
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1510	4.13	-	-	-	-	-	5.973
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1588	4.35	14.600000	3:45:26 PM	5.8250	5.8479	-	6.146
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1657	4.54	-	-	-	-	-	5.826
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1798	4.92	2715.520000	3:18:14 PM	5.7825	5.7769	-	5.778
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1837	5.03	-	-	-	-	-	5.607
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1881	5.15	-	-	-	-	-	5.730
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1944	5.32	-	-	-	-	-	5.815
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1959	5.36	4.882499	3:21:34 PM	5.9500	5.9013	-	6.066

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2042	5.59	-	-	-	-	5.809
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2194	6.01	21.000000	11:51:21 AM	5.8350	5.8350	5.850
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2196	6.01	-	-	-	-	5.777
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2344	6.42	-	-	-	-	5.725
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2385	6.53	-	-	-	-	5.792
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2425	6.64	-	-	-	-	5.800
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2476	6.78	-	-	-	-	5.805
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2502	6.85	-	-	-	-	5.869
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2720	7.45	2.500000	2:36:24 PM	6.1000	6.1000	5.864
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2750	7.53	-	-	-	-	5.846
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2798	7.66	-	-	-	-	5.569
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2882	7.89	-	-	-	-	6.036
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2946	8.07	-	-	-	-	5.954
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3071	8.41	-	-	-	-	6.192
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3269	8.95	596.990000	3:58:22 PM	5.9400	5.9436	5.943
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3526	9.65	-	-	-	-	5.924
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3563	9.76	4951.740000	3:57:03 PM	5.9300	5.9267	5.928
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4065	11.13	-	-	-	-	5.969
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4127	11.30	-	-	-	-	6.062
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4309	11.80	-	-	-	-	5.967
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4483	12.27	889.250000	3:33:57 PM	5.8700	5.9758	5.998
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4561	12.49	-	-	-	-	5.940
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4681	12.82	2.300000	-	-	-	5.961
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4709	12.89	12.557813	11:58:47 AM	6.1000	6.0912	6.318
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4919	13.47	-	-	-	-	5.976
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4982	13.64	-	-	-	-	5.973
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5094	13.95	-	-	-	-	5.968
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5688	15.57	-	-	-	-	5.927
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6017	16.47	-	-	-	-	5.901
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6094	16.68	0.045000	2:28:11 PM	6.1500	6.1500	6.036
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6382	17.47	-	-	-	-	5.898
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6613	18.11	0.800000	3:46:08 PM	6.0600	6.0600	5.904
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6703	18.35	1.000000	10:44:32 AM	6.0400	6.0400	5.910
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6772	18.54	17.250000	2:58:11 PM	5.9000	6.0233	5.928
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6893	18.87	-	-	-	-	5.849
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7229	19.79	350.420000	3:35:42 PM	5.8800	6.0153	5.964
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7823	21.42	-	-	-	-	6.121