

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	2	0.005	-	-	-	-	-
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	6	0.016	-	-	-	-	5.605
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	14	0.038	4.000000	3:12:09 PM	5.5000	5.5000	5.605
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	21	0.057	-	-	-	-	5.783
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	28	0.077	1.750000	3:27:31 PM	5.5000	5.5000	5.474
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	35	0.096	35.495000	2:46:25 PM	5.4000	5.4570	5.594
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	42	0.115	19.700000	3:20:36 PM	5.5000	5.5571	5.586
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	48	0.131	29.346000	2:48:00 PM	5.6250	5.5586	5.603
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	56	0.153	4.210000	10:43:38 AM	5.7000	5.6900	5.632
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	63	0.172	0.600000	3:41:50 PM	5.6250	5.6250	5.627
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	70	0.192	252.470000	3:47:59 PM	5.6750	5.6781	5.669
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	77	0.211	120.719000	3:58:21 PM	5.6750	5.6762	5.655
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	84	0.23	129.013000	3:59:20 PM	5.6755	5.6750	5.667
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	86	0.235	88.500000	3:57:12 PM	5.9500	5.9319	6.255
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	91	0.249	2168.553000	3:40:32 PM	5.6800	5.6766	5.680
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	98	0.268	1897.953000	3:31:37 PM	5.6850	5.7058	5.708
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	105	0.287	28.381000	3:43:20 PM	5.7050	5.7115	5.710
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	112	0.307	-	-	-	-	5.765
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	118	0.323	4.600000	11:51:12 AM	5.7500	5.8207	5.789
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	126	0.345	9.098000	2:02:25 PM	5.8750	5.8750	5.810
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	128	0.35	-	-	-	-	6.189
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	133	0.364	6.730000	3:17:50 PM	5.8000	5.9049	5.833
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	140	0.383	480.127000	3:16:20 PM	5.8700	5.8751	5.875
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	147	0.402	41.403000	3:32:47 PM	5.8750	5.8789	5.973
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	154	0.422	0.313000	11:43:35 AM	5.9250	5.9250	5.941
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	161	0.441	96.925000	3:33:04 PM	6.0000	5.9550	5.977
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	168	0.46	52.961000	3:46:12 PM	5.9450	5.9425	5.943
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	175	0.479	51.878000	3:28:01 PM	5.9650	5.9263	5.978
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	182	0.498	2489.221000	3:57:39 PM	5.9600	5.9782	5.979
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	189	0.517	4.202000	10:21:38 AM	5.9800	5.9800	6.001
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	196	0.537	185.719000	11:43:54 AM	6.0000	5.9931	5.995
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	203	0.556	39.750000	3:15:03 PM	5.9500	5.9849	5.978
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	210	0.575	0.020000	10:23:47 AM	6.0000	6.0000	5.982
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	212	0.58	8176.772000	3:32:57 PM	6.1750	6.2839	6.174
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	217	0.594	-	-	-	-	6.016
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	224	0.613	-	-	-	-	6.085
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	231	0.632	3.215000	3:20:40 PM	5.9500	5.9500	6.127
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	259	0.709	-	-	-	-	6.037
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	263	0.72	106.780000	3:53:42 PM	6.1200	6.0305	6.096
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	266	0.728	-	-	-	-	6.141
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	273	0.747	-	-	-	-	6.128
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	280	0.767	0.135000	3:20:57 PM	5.9500	5.9500	6.017

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RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	287	0.786	0.630000	2:28:30 PM	5.9500	5.9500	6.165
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	294	0.805	2.070000	2:37:02 PM	5.9750	5.9750	6.125
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	300	0.821	63.504000	2:03:12 PM	6.0875	6.0527	6.050
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	301	0.824	-	-	-	-	6.108
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	322	0.882	-	-	-	-	6.108
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	329	0.901	-	-	-	-	6.087
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	336	0.92	7.746000	2:19:08 PM	5.9805	5.9803	6.111
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	343	0.939	8.490000	2:30:42 PM	5.9850	5.9850	6.046
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	350	0.958	666.544000	3:48:33 PM	6.0650	6.0579	6.056
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	353	0.966	358.970000	3:56:44 PM	6.2000	6.0541	6.064
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	483	1.322	-	-	-	-	6.042
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	484	1.325	32.021200	3:16:19 PM	6.1000	5.9945	6.039
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	511	1.399	-	-	-	-	6.108
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	602	1.648	2.000000	3:21:57 PM	6.0750	6.0750	5.914
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	642	1.758	22.440000	3:33:04 PM	6.0500	6.0037	6.079
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	679	1.859	37.557000	11:41:35 AM	6.0500	6.0619	6.000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	696	1.906	62.300000	10:23:33 AM	5.9500	5.9500	5.950
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	735	2.012	-	-	-	-	6.036
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	781	2.138	18.125000	3:49:48 PM	6.0500	5.9518	5.955
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	910	2.491	-	-	-	-	6.134
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	945	2.587	0.150000	11:38:09 AM	6.0500	6.0500	6.146
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1001	2.741	0.150000	10:39:13 AM	6.0000	6.0000	5.997
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1008	2.76	7.800000	11:41:33 AM	5.9700	5.9171	5.936
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1055	2.888	-	-	-	-	5.841
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1196	3.274	-	-	-	-	6.136
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1238	3.389	-	-	-	-	6.056
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1272	3.483	-	-	-	-	5.974
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1320	3.614	128.010000	3:53:10 PM	5.8900	5.8618	5.883
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1322	3.619	-	-	-	-	6.040
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1398	3.828	-	-	-	-	6.077
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1414	3.871	139.545000	3:05:35 PM	5.8750	5.8498	5.887
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1458	3.992	61.200000	3:06:54 PM	5.9150	5.9251	5.918
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1496	4.096	-	-	-	-	6.089
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1574	4.309	7.150000	3:44:43 PM	6.0500	6.0105	6.263
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1643	4.498	-	-	-	-	5.957
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1784	4.884	2213.100000	3:50:00 PM	5.9200	5.9266	5.920
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1823	4.991	-	-	-	-	5.740
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1867	5.112	-	-	-	-	5.878
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1930	5.284	-	-	-	-	5.963
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1945	5.325	19.060000	2:19:20 PM	6.0600	6.0173	5.923
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2028	5.552	-	-	-	-	5.960
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2180	5.969	559.000000	3:33:18 PM	6.0000	5.9936	5.989

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2182	5.974	-	-	-	-	5.934
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2330	6.379	0.670000	3:57:00 PM	6.0000	6.0000	5.988
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2371	6.491	-	-	-	-	5.946
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2411	6.601	-	-	-	-	5.954
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2462	6.741	-	-	-	-	5.958
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2488	6.812	470.550000	3:24:35 PM	6.0000	6.0031	6.001
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2706	7.409	5.550000	2:02:06 PM	6.0600	6.1176	6.004
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2736	7.491	21.350000	3:14:24 PM	6.0200	6.0491	5.984
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2784	7.622	-	-	-	-	5.697
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2868	7.852	2.000000	3:13:08 PM	6.0850	6.0850	6.162
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2932	8.027	-	-	-	-	6.142
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3057	8.37	-	-	-	-	5.988
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3255	8.912	1904.667000	3:16:37 PM	6.0100	6.0233	6.013
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3512	9.615	-	-	-	-	6.007
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3549	9.717	1967.787250	3:37:21 PM	6.0125	6.0177	6.011
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4051	11.091	-	-	-	-	6.016
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4113	11.261	-	-	-	-	6.103
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4295	11.759	-	-	-	-	6.001
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4469	12.235	469.045000	3:55:55 PM	6.0400	6.0691	6.045
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4547	12.449	-	-	-	-	6.011
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4667	12.778	-	-	-	-	5.986
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4695	12.854	2.000000	3:01:47 PM	6.2500	6.1938	6.008
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4905	13.429	-	-	-	-	5.998
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4968	13.602	-	-	-	-	5.995
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5080	13.908	18.943000	11:53:19 AM	6.3000	6.2679	5.989
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5674	15.535	-	-	-	-	5.947
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6003	16.435	-	-	-	-	5.934
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6080	16.646	62.400000	10:40:34 AM	6.1500	6.1264	6.069
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6368	17.435	-	-	-	-	5.955
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6599	18.067	-	-	-	-	5.978
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6689	18.313	1.000000	2:12:14 PM	6.3000	6.3000	5.987
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6758	18.502	3.000000	3:57:06 PM	6.1800	6.2000	6.007
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6879	18.834	1.000000	9:40:24 AM	6.1800	6.1800	5.948
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7215	19.754	192.000000	3:22:54 PM	6.0750	6.0617	6.063
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7809	21.38	3.550000	3:54:39 PM	6.2250	6.2264	6.112