

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	1	0.00	-	-	-	-	-	-
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	5	0.01	-	-	-	-	-	5.603
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	13	0.04	-	-	-	-	-	5.603
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	20	0.06	14.855059	10:26:39 AM	5.3500	5.4318	-	5.789
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	27	0.07	6.200000	2:39:25 PM	5.5000	5.4323	-	5.474
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	34	0.09	-	-	-	-	-	5.595
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	41	0.11	0.200000	3:57:23 PM	5.6500	5.6500	-	5.586
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	47	0.13	1007.170750	2:38:19 PM	5.6500	5.5230	-	5.531
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	55	0.15	1.601000	2:08:43 PM	5.6500	5.6405	-	5.632
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	62	0.17	8.040000	3:56:09 PM	5.6000	5.5994	-	5.627
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	69	0.19	96.769000	3:18:47 PM	5.6750	5.6770	-	5.670
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	76	0.21	58.831000	3:40:21 PM	5.6800	5.6766	-	5.670
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	83	0.23	69.241000	3:35:46 PM	5.6750	5.6759	-	5.667
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	85	0.23	24.910000	2:53:02 PM	5.8700	5.9399	-	6.220
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	90	0.25	661.245000	3:50:23 PM	5.6750	5.6783	-	5.680
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	97	0.27	15.002000	2:28:11 PM	5.6850	5.6757	-	5.707
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	104	0.29	16.593000	3:22:24 PM	5.6750	5.6766	-	5.846
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	111	0.30	0.303000	9:01:39 AM	5.7050	5.7050	-	5.765
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	117	0.32	10.642000	3:17:23 PM	5.7500	5.7500	-	5.884
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	125	0.34	9.118000	3:31:39 PM	5.7500	5.7571	-	5.884
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	127	0.35	-	-	-	-	-	6.168
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	132	0.36	-	-	-	-	-	5.950
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	139	0.38	-	-	-	-	-	5.875
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	146	0.40	593.376000	3:20:27 PM	5.9000	5.8941	-	5.920
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	153	0.42	50.457000	11:59:25 AM	5.9000	5.9000	-	5.907
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	160	0.44	408.039000	3:25:54 PM	5.9350	5.9429	-	5.945
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	167	0.46	186.325000	3:55:07 PM	5.9350	5.9290	-	5.938
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	174	0.48	886.532319	2:45:56 PM	5.9000	5.9463	-	5.964
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	181	0.50	651.932000	3:54:52 PM	5.9250	5.9398	-	5.963
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	188	0.52	24.322000	3:04:33 PM	5.9750	5.9666	-	6.002
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	195	0.53	9.048000	3:45:39 PM	5.9750	5.9716	-	5.995
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	202	0.55	600.000000	2:05:47 PM	5.9750	5.9750	-	5.977
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	209	0.57	1.342000	2:30:35 PM	5.9800	5.9729	-	5.982
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	211	0.58	66.170000	3:36:05 PM	6.1255	6.1289	-	6.159
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	216	0.59	-	-	-	-	-	6.012
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	223	0.61	7.000000	10:50:17 AM	5.9625	5.9625	-	6.076
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	230	0.63	4.700000	3:05:42 PM	5.9500	5.9500	-	6.126
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	258	0.71	-	-	-	-	-	6.028
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	262	0.72	-	-	-	-	-	6.089
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	265	0.73	-	-	-	-	-	6.132
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	272	0.75	0.330000	3:13:52 PM	6.0250	6.0250	-	6.125
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	279	0.76	-	-	-	-	-	6.011

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RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	286	0.78	17.104000	2:24:29 PM	5.9250	5.9300	6.141
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	293	0.80	-	-	-	-	6.119
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	299	0.82	307.500000	2:16:43 PM	6.0700	6.0298	6.036
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	300	0.82	0.243000	2:00:30 PM	6.0000	6.0000	6.105
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	321	0.88	15.209500	2:51:03 PM	5.9750	5.9785	6.146
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	328	0.90	-	-	-	-	6.121
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	335	0.92	1.543000	2:22:11 PM	5.9805	5.9802	6.112
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	342	0.94	24.830000	3:39:04 PM	5.9750	5.9821	6.090
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	349	0.96	271.963000	3:39:05 PM	6.0500	6.0517	6.062
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	352	0.96	395.622000	3:42:03 PM	6.0000	6.0445	6.072
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	482	1.32	27.500000	10:38:41 AM	5.9900	5.9900	6.035
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	483	1.32	1.000000	11:30:27 AM	6.0495	6.0495	6.063
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	510	1.40	-	-	-	-	6.100
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	601	1.65	-	-	-	-	5.903
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	641	1.76	-	-	-	-	5.950
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	678	1.86	18.000000	10:42:56 AM	5.9900	5.9900	5.987
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	695	1.90	1.000000	11:31:18 AM	5.9750	5.9750	6.069
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	734	2.01	-	-	-	-	6.021
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	780	2.14	0.880000	3:38:33 PM	5.9500	5.9500	5.940
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	909	2.49	-	-	-	-	6.112
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	944	2.59	-	-	-	-	6.123
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1000	2.74	-	-	-	-	5.997
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1007	2.76	130.000000	10:10:49 AM	5.8500	5.8500	5.874
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1054	2.89	-	-	-	-	5.815
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1195	3.27	-	-	-	-	6.106
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1237	3.39	-	-	-	-	6.025
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1271	3.48	-	-	-	-	5.941
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1319	3.61	226.830000	3:15:41 PM	5.8000	5.8000	5.803
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1321	3.62	-	-	-	-	6.006
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1397	3.83	80.000000	3:14:17 PM	5.9100	5.9100	5.959
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1413	3.87	10.000000	3:10:43 PM	5.8750	5.8750	5.879
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1457	3.99	2.500000	11:23:45 AM	5.9250	5.9250	5.920
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1495	4.09	-	-	-	-	6.050
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1573	4.31	35.443000	3:23:20 PM	5.9000	5.9095	6.221
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1642	4.50	-	-	-	-	5.914
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1783	4.88	8408.870000	3:53:49 PM	5.8500	5.8445	5.847
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1822	4.99	10.000000	3:31:57 PM	5.8750	5.8750	5.692
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1866	5.11	-	-	-	-	5.828
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1929	5.28	-	-	-	-	5.911
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1944	5.32	-	-	-	-	5.872
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2027	5.55	-	-	-	-	5.906
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2179	5.97	1674.940000	2:48:38 PM	5.9000	5.9186	5.900

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2181	5.97	-	-	-	-	5.877
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2329	6.38	50.000000	3:53:36 PM	5.9400	5.9400	5.961
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2370	6.49	-	-	-	-	5.886
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2410	6.60	-	-	-	-	5.893
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2461	6.74	-	-	-	-	5.896
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2487	6.81	3851.580000	3:54:40 PM	5.9200	5.9379	5.920
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2705	7.41	5.050000	2:49:35 PM	6.1750	6.0017	5.940
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2735	7.49	-	-	-	-	5.920
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2783	7.62	-	-	-	-	5.633
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2867	7.85	-	-	-	-	6.097
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2931	8.03	100.000000	10:58:07 AM	5.9000	5.9000	5.932
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3056	8.37	-	-	-	-	5.924
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3254	8.91	878.810000	3:55:39 PM	5.9400	5.9431	5.933
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3511	9.61	-	-	-	-	5.950
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3548	9.71	1462.710000	3:55:25 PM	5.9400	5.9443	5.935
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4050	11.09	-	-	-	-	5.985
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4112	11.26	-	-	-	-	6.075
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4294	11.76	-	-	-	-	5.985
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4468	12.23	-	-	-	-	6.053
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4546	12.45	-	-	-	-	6.007
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4666	12.78	2.000000	3:07:10 PM	6.2500	6.2500	5.987
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4694	12.85	0.155000	9:32:23 AM	6.1200	6.3668	6.010
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4904	13.43	-	-	-	-	6.005
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4967	13.60	-	-	-	-	6.003
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5079	13.91	15.443000	2:54:29 PM	6.1750	6.1682	6.000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5673	15.53	-	-	-	-	5.960
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6002	16.43	-	-	-	-	5.943
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6079	16.64	-	-	-	-	6.078
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6367	17.43	-	-	-	-	5.963
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6598	18.06	0.800000	2:42:02 PM	6.1050	6.1219	5.986
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6688	18.31	0.500000	10:09:44 AM	6.1100	6.1100	5.996
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6757	18.50	29.350000	3:50:11 PM	6.1500	6.1418	6.016
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6878	18.83	0.500000	2:16:54 PM	6.0950	6.0950	5.959
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7214	19.75	1.000000	2:04:23 PM	6.0750	6.0750	6.062
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7808	21.38	1.000000	11:41:38 AM	6.1500	6.1500	6.213