

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 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	7	0.02	5.900000	2:46:19 PM	4.1000	3.9559	3.940
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	9	0.03	-	-	-	-	4.807
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	14	0.04	80.890500	3:35:33 PM	4.1000	3.9405	4.005
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	21	0.06	0.520000	9:23:17 AM	4.1000	4.1000	4.002
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	28	0.08	12.020000	2:45:56 PM	4.1000	3.9333	4.022
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	35	0.10	6.710000	3:33:16 PM	4.1500	4.0829	4.336
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	41	0.11	48.114000	3:53:41 PM	3.9000	3.9095	3.893
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	49	0.13	4.800000	11:38:30 AM	3.9900	4.0608	4.060
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	51	0.14	15.800000	2:01:04 PM	4.7750	4.7750	4.877
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	56	0.15	13.460000	3:16:56 PM	3.9000	3.9163	4.076
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	63	0.17	5.000000	3:40:47 PM	3.9000	3.9000	3.971
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	70	0.19	76.701000	3:05:27 PM	4.0550	4.0506	4.041
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	77	0.21	174.115000	3:55:22 PM	4.0600	4.0550	4.048
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	84	0.23	-	-	-	-	4.124
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	91	0.25	715.126200	3:58:07 PM	4.0550	4.0547	4.052
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	98	0.27	3.360000	3:25:24 PM	4.0500	4.0500	4.373
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	105	0.29	3.345000	3:49:15 PM	4.0750	4.0671	4.530
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	112	0.31	11.873000	2:56:15 PM	4.1050	4.0946	4.098
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	119	0.33	106.860000	3:37:15 PM	4.1250	4.1190	4.230
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	126	0.35	-	-	-	-	4.313
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	133	0.36	9.402000	2:50:36 PM	4.1000	4.1971	4.125
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	135	0.37	3,191.916000	3:56:20 PM	4.8500	4.8466	4.858
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	140	0.38	53.000000	3:35:13 PM	4.1500	4.2160	4.178
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	147	0.40	68.770000	2:33:24 PM	4.2000	4.2572	4.355
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	154	0.42	23.715000	2:36:59 PM	4.2500	4.1701	4.450
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	161	0.44	4.507000	3:14:55 PM	4.3000	4.3000	4.275
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	169	0.46	562.911000	3:23:00 PM	4.2250	4.2480	4.271
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	182	0.50	1,235.366000	3:49:07 PM	4.3100	4.3157	4.307
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	186	0.51	-	-	-	-	4.943
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	189	0.52	5.000000	10:17:33 AM	4.3000	4.3000	4.619
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	196	0.54	12.458000	3:22:03 PM	4.3800	4.3790	4.710
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	203	0.56	55.970000	3:44:38 PM	4.5000	4.3133	4.441
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	210	0.58	-	-	-	-	4.665
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	217	0.59	-	-	-	-	4.630
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	223	0.61	4.000000	3:42:41 PM	4.9000	4.9000	4.850
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	224	0.61	4.600000	3:29:08 PM	4.5250	4.5250	4.584
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	245	0.67	-	-	-	-	4.668
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	252	0.69	-	-	-	-	4.819
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	259	0.71	-	-	-	-	4.873
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	266	0.73	-	-	-	-	4.816
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	273	0.75	-	-	-	-	4.874
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	276	0.76	138.710000	3:55:41 PM	4.8500	4.8779	4.888

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RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	294	0.81	-	-	-	-	4.927
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	301	0.82	246.900000	3:18:22 PM	4.6000	4.6320	4.632
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	308	0.84	-	-	-	-	4.917
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	315	0.86	-	-	-	-	4.776
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	322	0.88	-	-	-	-	4.911
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	329	0.90	-	-	-	-	4.825
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	336	0.92	17.765000	2:25:01 PM	4.7350	4.7350	4.737
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	343	0.94	50.000000	3:20:08 PM	4.7900	4.7900	4.793
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	350	0.96	128.733000	3:30:27 PM	4.7400	4.7436	4.745
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	364	1.00	470.368000	3:54:18 PM	4.7400	4.7373	4.740
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	406	1.11	1.500000	10:34:15 AM	4.8995	4.8995	4.860
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	407	1.11	61.291000	3:36:36 PM	4.8750	4.8774	4.823
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	434	1.19	0.500000	2:25:59 PM	4.8800	4.8800	4.944
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	525	1.44	-	-	-	-	4.913
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	565	1.55	0.500000	11:40:23 AM	4.8650	4.8650	4.830
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	602	1.65	16.020000	3:33:26 PM	4.9000	4.8948	4.898
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	619	1.70	110.658000	3:33:12 PM	4.9000	4.8885	4.820
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	658	1.80	10.000000	11:39:27 AM	4.9550	4.9550	4.809
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	704	1.93	62.600000	3:42:29 PM	4.8500	4.8387	4.871
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	833	2.28	-	-	-	-	4.862
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	868	2.38	50.000000	11:57:15 AM	4.8600	4.8600	4.868
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	924	2.53	45.000000	2:09:58 PM	4.8600	4.8600	4.867
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	931	2.55	10.000000	3:31:38 PM	4.8250	4.8250	4.841
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	978	2.68	-	-	-	-	4.769
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.750	7/4/2019	7/4/2022	1090	2.98	375.500000	3:39:33 PM	4.7475	4.7672	4.770
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1119	3.06	-	-	-	-	4.888
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1161	3.18	-	-	-	-	4.893
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1195	3.27	-	-	-	-	4.897
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1243	3.40	63.100000	3:58:18 PM	4.8500	4.8490	4.824
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1245	3.41	36.200000	3:04:26 PM	4.9500	4.9500	4.953
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1321	3.62	-	-	-	-	4.914
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1337	3.66	3.000000	3:59:23 PM	4.8500	4.8500	4.953
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1381	3.78	160.000000	2:22:06 PM	4.9900	4.9788	4.974
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1419	3.89	-	-	-	-	4.926
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1497	4.10	323.409000	3:22:40 PM	5.0550	5.0326	5.026
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1566	4.29	-	-	-	-	4.946
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1707	4.67	10,299.977000	3:57:24 PM	4.9900	5.0012	4.995
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1746	4.78	-	-	-	-	4.933
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1790	4.90	-	-	-	-	4.976
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1853	5.07	-	-	-	-	4.984
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1868	5.11	17.768020	2:13:42 PM	5.1500	5.1375	4.952
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1951	5.34	-	-	-	-	4.995

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2103	5.76	1,306.500000	3:59:50 PM	5.0550	5.0445	5.047
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2105	5.76	-	-	-	-	5.013
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2253	6.17	38.721213	10:28:30 AM	5.1000	5.1000	5.015
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2294	6.28	-	-	-	-	5.032
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2334	6.39	-	-	-	-	5.036
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2385	6.53	-	-	-	-	5.040
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2411	6.60	2,569.250000	3:48:56 PM	5.0550	5.0408	5.040
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2629	7.20	1.500000	2:22:29 PM	5.1750	5.1667	5.012
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2659	7.28	12.500000	3:05:22 PM	5.1800	5.1800	5.124
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2707	7.41	-	-	-	-	5.064
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2791	7.64	-	-	-	-	5.069
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2855	7.82	-	-	-	-	5.195
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2980	8.16	-	-	-	-	5.096
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3178	8.70	4,391.900000	3:55:38 PM	5.0900	5.0926	5.094
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3435	9.41	-	-	-	-	5.093
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3472	9.51	3,305.500000	3:56:41 PM	5.0800	5.0862	5.091
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3974	10.88	-	-	-	-	5.100
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4036	11.05	-	-	-	-	5.101
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4218	11.55	-	-	-	-	5.102
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4392	12.03	1,359.500000	3:47:24 PM	5.1100	5.0987	5.098
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4470	12.24	-	-	-	-	5.103
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4590	12.57	-	-	-	-	5.130
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4618	12.64	33.000000	3:22:00 PM	5.3250	5.2114	5.250
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4828	13.22	-	-	-	-	5.104
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4891	13.39	-	-	-	-	5.165
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5003	13.70	0.600000	9:25:56 AM	5.4200	5.4200	5.407
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5597	15.32	-	-	-	-	5.108
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5926	16.23	-	-	-	-	5.111
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6003	16.44	47.180000	3:04:41 PM	5.4000	5.3990	5.344
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6291	17.22	-	-	-	-	5.122
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6522	17.86	-	-	-	-	5.116
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6612	18.10	0.500000	11:37:07 AM	5.3900	5.3900	5.124
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6681	18.29	0.550000	10:56:26 AM	5.4250	5.4273	5.393
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6802	18.62	-	-	-	-	5.266
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7138	19.54	1,500.000000	3:40:27 PM	5.1000	5.1190	5.118
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7732	21.17	-	-	-	-	5.493