

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	5	0.01	-	-	-	-	3.940
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	7	0.02	0.050000	2:51:37 PM	4.8750	4.8750	4.804
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	12	0.03	10.200000	2:55:52 PM	4.0500	4.0500	4.005
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	19	0.05	1.525000	2:55:42 PM	4.0500	4.0500	4.015
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	26	0.07	7.895000	2:51:38 PM	3.9000	3.9000	4.023
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	33	0.09	2.930000	3:59:09 PM	3.9150	3.9135	4.343
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	39	0.11	4.000000	11:51:17 AM	3.9125	3.9125	3.957
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	47	0.13	-	-	-	-	4.060
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	49	0.13	-	-	-	-	4.862
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	54	0.15	4.200000	11:54:23 AM	3.9250	3.9276	4.076
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	61	0.17	15.745000	2:38:39 PM	4.1000	4.0016	3.971
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	68	0.19	48.063000	3:50:16 PM	4.1000	4.0661	4.043
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	75	0.21	59.620000	3:52:34 PM	4.0650	4.0654	4.047
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	82	0.23	2.990000	3:19:25 PM	4.0600	4.0600	4.124
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	89	0.24	100.770000	3:57:34 PM	4.0675	4.0641	4.053
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	96	0.26	17.443000	3:34:24 PM	4.0650	4.0618	4.358
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	103	0.28	9.110000	11:39:43 AM	4.0750	4.0695	4.511
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	110	0.30	7.569000	11:06:20 AM	4.1250	4.0640	4.098
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	117	0.32	2.995000	2:25:28 PM	4.1000	4.1000	4.236
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	124	0.34	-	-	-	-	4.313
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	131	0.36	5.663000	2:47:26 PM	4.1000	4.1000	4.125
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	133	0.36	1,808.405000	3:41:18 PM	4.8250	4.8292	4.847
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	138	0.38	11.121000	3:53:55 PM	4.1500	4.1434	4.178
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	145	0.40	0.600000	9:38:25 AM	4.2300	4.2300	4.355
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	152	0.42	24.292000	3:05:27 PM	4.1800	4.1801	4.261
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	159	0.44	23.680000	3:56:40 PM	4.2100	4.1966	4.284
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	167	0.46	10.960000	11:41:49 AM	4.2750	4.2715	4.265
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	180	0.49	94.346000	3:46:24 PM	4.3150	4.3151	4.307
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	184	0.50	1.000000	2:55:32 PM	4.8500	4.8500	4.943
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	187	0.51	-	-	-	-	4.561
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	194	0.53	-	-	-	-	4.655
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	201	0.55	0.204000	11:37:36 AM	4.5000	4.5000	4.422
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	208	0.57	-	-	-	-	4.615
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	215	0.59	500.000000	2:43:02 PM	4.5000	4.5000	4.500
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	221	0.61	-	-	-	-	4.847
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	222	0.61	2.050000	2:45:06 PM	4.5250	4.5250	4.539
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	243	0.67	-	-	-	-	4.630
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	250	0.68	-	-	-	-	4.782
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	257	0.70	-	-	-	-	4.839
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	264	0.72	-	-	-	-	4.784
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	271	0.74	-	-	-	-	4.844
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	274	0.75	3,240.713000	3:42:32 PM	4.8200	4.8238	4.821

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RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	292	0.80	-	-	-	-	4.911
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	299	0.82	2.200000	3:20:30 PM	4.6250	4.6250	4.632
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	306	0.84	-	-	-	-	4.904
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	313	0.86	-	-	-	-	4.765
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	320	0.88	-	-	-	-	4.902
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	327	0.90	2.500000	11:14:20 AM	4.7500	4.7500	4.818
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	334	0.91	5.870000	3:06:36 PM	4.7000	4.6386	4.751
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	341	0.93	0.770000	3:30:27 PM	4.6750	4.6750	4.792
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	348	0.95	45.838000	3:49:13 PM	4.7000	4.7553	4.753
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	362	0.99	35.956000	3:40:46 PM	4.7300	4.7165	4.738
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	404	1.11	2.365000	11:13:17 AM	4.8500	4.8500	4.859
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	405	1.11	10.900000	2:55:01 PM	4.8600	4.8879	4.839
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	432	1.18	3.100000	2:55:27 PM	4.8500	4.8500	4.928
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	523	1.43	-	-	-	-	4.903
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	563	1.54	-	-	-	-	4.869
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	600	1.64	18.973000	11:00:43 AM	4.8500	4.8500	4.890
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	617	1.69	525.056120	3:06:40 PM	4.8500	4.8499	4.863
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	656	1.80	-	-	-	-	4.799
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	702	1.92	19.960000	3:33:19 PM	4.8500	4.8326	4.832
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	831	2.28	-	-	-	-	4.860
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	866	2.37	3.850000	2:54:08 PM	4.8500	4.8796	4.856
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	922	2.52	17.100000	3:32:23 PM	4.8500	4.8500	4.862
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	929	2.54	0.300000	2:46:57 PM	4.9000	4.9000	4.844
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	976	2.67	-	-	-	-	4.735
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.750	7/4/2019	7/4/2022	1088	2.98	114.500000	3:37:33 PM	4.7475	4.7453	4.755
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1117	3.06	-	-	-	-	4.878
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1159	3.17	-	-	-	-	4.882
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1193	3.27	-	-	-	-	4.885
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1241	3.40	171.190000	3:24:27 PM	4.8000	4.8386	4.837
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1243	3.40	-	-	-	-	4.921
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1319	3.61	-	-	-	-	4.899
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1335	3.66	1,305.808400	3:46:25 PM	4.8600	4.8717	4.870
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1379	3.78	11.000000	11:09:02 AM	5.0000	5.0000	4.980
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1417	3.88	-	-	-	-	4.908
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1495	4.09	76.100000	3:23:44 PM	5.0500	5.0060	5.021
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1564	4.28	-	-	-	-	4.924
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1705	4.67	10,998.650000	3:57:39 PM	4.9200	4.9501	4.920
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1744	4.78	50.000000	3:58:11 PM	4.9800	4.9800	4.965
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1788	4.90	-	-	-	-	4.948
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1851	5.07	-	-	-	-	4.955
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1866	5.11	-	-	-	-	4.929
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1949	5.34	-	-	-	-	4.963

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2101	5.75	1,838.000000	3:52:17 PM	4.9500	5.0065	4.977
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2103	5.76	-	-	-	-	4.977
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2251	6.16	272.282637	3:53:12 PM	5.0150	5.0159	5.012
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2292	6.28	-	-	-	-	4.990
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2332	6.39	-	-	-	-	4.992
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2383	6.52	-	-	-	-	4.994
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2409	6.60	3,819.000000	3:52:09 PM	4.9300	4.9717	4.942
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2627	7.19	-	-	-	-	5.013
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2657	7.27	-	-	-	-	5.123
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2705	7.41	2.000000	3:32:41 PM	5.1750	5.1750	5.006
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2789	7.64	1.000000	2:16:46 PM	5.1750	5.1750	5.008
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2853	7.81	-	-	-	-	5.195
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2978	8.15	-	-	-	-	5.024
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3176	8.70	1,944.500000	3:51:38 PM	4.9900	5.0166	4.993
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3433	9.40	10.000000	9:58:28 AM	5.1000	5.1000	5.016
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3470	9.50	2,088.700000	3:37:45 PM	4.9850	4.9937	4.979
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3972	10.88	-	-	-	-	5.032
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4034	11.04	-	-	-	-	5.034
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4216	11.54	1.000000	3:36:27 PM	5.2750	5.2750	5.045
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4390	12.02	1,706.300000	3:49:56 PM	5.0500	5.0944	5.059
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4468	12.23	-	-	-	-	5.057
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4588	12.56	3.200000	11:44:41 AM	5.3250	5.3250	5.083
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4616	12.64	9.416000	9:25:19 AM	5.3250	5.3250	5.249
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4826	13.21	-	-	-	-	5.068
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4889	13.39	-	-	-	-	5.119
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5001	13.69	208.220000	2:30:31 PM	5.3500	5.3260	5.349
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5595	15.32	-	-	-	-	5.078
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5924	16.22	-	-	-	-	5.082
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6001	16.43	2.531000	9:50:34 AM	5.4000	5.4000	5.273
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6289	17.22	9.810000	3:15:37 PM	5.3250	5.3250	5.092
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6520	17.85	3.200000	11:45:41 AM	5.4000	5.4000	5.087
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6610	18.10	-	-	-	-	5.094
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6679	18.29	157.710500	3:57:20 PM	5.3750	5.3716	5.356
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6800	18.62	-	-	-	-	5.211
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7136	19.54	179.000000	2:55:28 PM	5.0900	5.1060	5.091
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7730	21.16	33.000000	10:42:10 AM	5.3750	5.3659	5.415