

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 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	2	0.005	-	-	-	-	-
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	7	0.019	1.212000	-	-	-	4.005
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	14	0.038	-	-	-	-	4.002
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	21	0.057	19.488000	10:57:51 AM	3.9000	3.9000	4.023
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	28	0.077	1.500000	3:03:25 PM	4.0000	4.0000	4.157
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	34	0.093	269.057000	3:43:48 PM	4.0000	3.9625	3.953
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	42	0.115	-	-	-	-	3.938
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	44	0.12	-	-	-	-	4.772
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	49	0.134	50.220000	10:52:42 AM	3.8750	3.8750	3.948
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	56	0.153	3.000000	2:24:22 PM	3.7500	3.7500	3.971
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	63	0.172	240.235000	3:43:23 PM	4.0500	4.0620	4.080
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	70	0.192	193.730000	3:33:36 PM	4.0500	4.0626	4.061
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	77	0.211	187.000000	3:50:04 PM	4.0650	4.1791	4.158
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	84	0.23	243.361000	3:57:52 PM	4.0000	4.0575	4.065
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	91	0.249	19.349000	3:15:41 PM	4.0500	4.0574	4.183
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	98	0.268	96.020000	3:59:55 PM	4.1000	4.0945	4.396
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	105	0.287	84.624000	2:20:59 PM	4.1000	4.1232	4.153
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	112	0.307	74.842000	3:08:33 PM	4.1150	4.1047	4.241
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	119	0.326	10.100000	3:25:30 PM	4.1750	4.1750	4.313
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	126	0.345	-	-	-	-	4.129
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	128	0.35	1,884.328000	3:54:37 PM	4.7650	4.7659	4.768
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	133	0.364	1.100000	2:09:59 PM	4.1500	4.1500	4.178
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	140	0.383	-	-	-	-	4.253
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	147	0.402	45.234000	3:16:11 PM	4.1750	4.1719	4.290
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	154	0.422	24.272000	3:53:33 PM	4.2500	4.2645	4.268
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	162	0.444	291.904000	3:15:22 PM	4.2800	4.2932	4.293
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	175	0.479	664.361000	3:35:18 PM	4.2650	4.2869	4.294
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	179	0.49	107.433000	3:24:08 PM	4.8100	4.8105	4.810
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	182	0.498	13.095000	2:49:47 PM	4.2750	4.2750	4.350
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	189	0.517	14.173000	3:05:25 PM	4.3750	4.3483	4.501
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	196	0.537	90.310000	3:40:53 PM	4.3500	4.3500	4.364
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	203	0.556	4.300000	11:42:43 AM	4.4800	4.4800	4.450
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	210	0.575	-	-	-	-	4.500
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	216	0.591	0.150000	3:46:40 PM	4.7750	4.7750	4.757
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	217	0.594	20.700000	11:52:20 AM	4.5250	4.4423	4.471
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	238	0.652	2.620000	2:35:48 PM	4.4000	4.4000	4.500
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	245	0.671	-	-	-	-	4.584
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	252	0.69	-	-	-	-	4.500
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	259	0.709	-	-	-	-	4.621
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	266	0.728	-	-	-	-	4.636
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	269	0.736	88.360000	3:29:07 PM	4.7400	4.7631	4.776
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	287	0.786	-	-	-	-	4.679

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RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	294	0.805	14.000000	3:51:39 PM	4.6250	4.6250	4.632
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	301	0.824	-	-	-	-	4.699
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	308	0.843	-	-	-	-	4.707
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	315	0.862	-	-	-	-	4.753
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	322	0.882	-	-	-	-	4.732
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	329	0.901	236.599000	11:32:41 AM	4.6755	4.6778	4.683
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	336	0.92	17.769000	10:56:25 AM	4.6900	4.6900	4.793
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	343	0.939	23.030000	3:06:48 PM	4.7000	4.7000	4.733
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	357	0.977	359.973000	3:38:38 PM	4.7250	4.7173	4.736
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	399	1.092	0.020000	10:32:24 AM	4.8000	4.8000	4.783
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	400	1.095	12,094.788400	3:25:27 PM	4.9500	4.9361	4.870
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	427	1.169	-	-	-	-	4.826
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	518	1.418	-	-	-	-	4.815
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	558	1.528	706.310000	3:24:46 PM	4.7500	4.7501	4.764
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	595	1.629	4.010000	3:28:27 PM	4.8200	4.8200	4.811
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	612	1.676	237.550000	3:58:35 PM	4.8400	4.7921	4.798
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	651	1.782	25.000000	10:29:46 AM	4.8000	4.8000	4.792
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	697	1.908	114.850000	3:58:34 PM	4.7400	4.7414	4.749
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	826	2.261	2.236000	11:55:15 AM	4.8100	4.8100	4.802
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	861	2.357	-	-	-	-	4.837
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	917	2.511	-	-	-	-	4.841
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	924	2.53	50.410000	3:26:17 PM	4.7750	4.7807	4.829
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	971	2.658	-	-	-	-	4.733
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.750	7/4/2019	7/4/2022	1083	2.965	-	-	-	-	4.753
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1112	3.044	-	-	-	-	4.827
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1154	3.159	-	-	-	-	4.831
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1188	3.253	-	-	-	-	4.835
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1236	3.384	82.200000	3:31:56 PM	4.7400	4.7481	4.756
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1238	3.389	2.600000	3:59:08 PM	4.9000	4.8615	4.916
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1314	3.598	-	-	-	-	4.848
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1330	3.641	21.000000	3:31:09 PM	4.7900	4.7900	4.794
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1374	3.762	22.400000	3:32:31 PM	4.8350	4.8556	4.986
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1412	3.866	-	-	-	-	4.858
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1490	4.079	282.206000	3:35:13 PM	4.9700	4.9919	4.990
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1559	4.268	-	-	-	-	4.873
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1700	4.654	3,263.800000	3:59:10 PM	4.8375	4.8321	4.834
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1739	4.761	40.000000	10:10:50 AM	4.9250	4.9250	4.966
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1783	4.882	-	-	-	-	4.896
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1846	5.054	-	-	-	-	4.902
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1861	5.095	3.000000	2:52:22 PM	4.9800	4.9767	4.886
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1944	5.322	-	-	-	-	4.909
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2096	5.739	919.820000	3:10:01 PM	4.8700	4.8660	4.870

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2098	5.744	-	-	-	-	4.921
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2246	6.149	3.000000	3:45:37 PM	4.9750	4.9750	5.014
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2287	6.261	-	-	-	-	4.932
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2327	6.371	-	-	-	-	4.934
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2378	6.511	-	-	-	-	4.936
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2404	6.582	1,325.540000	3:30:29 PM	4.8500	4.8532	4.854
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2622	7.179	38.080000	3:34:22 PM	5.1500	5.0002	4.985
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2652	7.261	1.000000	3:05:59 PM	5.2500	5.2500	5.023
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2700	7.392	-	-	-	-	4.948
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2784	7.622	35.100000	2:52:43 PM	5.0250	5.0001	4.950
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2848	7.797	0.100000	2:53:36 PM	4.9500	4.9500	5.176
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2973	8.14	-	-	-	-	4.962
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3171	8.682	1,719.480000	3:56:29 PM	4.9550	4.9548	4.958
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3428	9.385	70.000000	3:48:30 PM	5.0000	5.0000	5.000
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3465	9.487	488.290000	3:52:33 PM	4.8950	4.8918	4.892
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3967	10.861	-	-	-	-	4.973
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4029	11.031	-	-	-	-	4.975
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4211	11.529	-	-	-	-	4.982
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4385	12.005	202.850000	3:41:52 PM	5.0000	5.0000	4.997
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4463	12.219	-	-	-	-	4.993
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4583	12.548	-	-	-	-	5.011
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4611	12.624	20.550000	3:51:07 PM	5.2000	5.2110	5.237
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4821	13.199	25.000000	2:17:47 PM	5.1500	5.1500	5.006
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4884	13.372	-	-	-	-	5.039
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	4996	13.678	145.438000	3:33:22 PM	5.2100	5.2102	5.246
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5590	15.305	-	-	-	-	5.030
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5919	16.205	-	-	-	-	5.039
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	5996	16.416	7.800000	-	-	-	5.157
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6284	17.205	-	-	-	-	5.053
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6515	17.837	3.000000	2:01:32 PM	5.3100	5.3100	5.055
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6605	18.084	11.300000	2:31:42 PM	5.3400	5.3400	5.061
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6674	18.272	393.990000	3:18:08 PM	5.3000	5.2544	5.256
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6795	18.604	-	-	-	-	5.135
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7131	19.524	100.000000	9:44:44 AM	5.0600	5.0600	5.063
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7725	21.15	538.000000	10:48:15 AM	5.2500	5.2974	5.300