

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	1	0.00	-	-	-	-	-
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	6	0.02	6.710000	2:45:00 PM	3.9000	3.9000	4.005
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	13	0.04	0.200000	3:00:22 PM	3.9250	3.9250	3.996
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	20	0.06	-	-	-	-	4.023
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	27	0.07	-	-	-	-	4.136
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	33	0.09	166.477000	2:55:15 PM	3.9000	3.8552	3.921
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	41	0.11	0.300000	2:55:53 PM	3.9000	3.9000	3.938
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	43	0.12	-	-	-	-	4.737
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	48	0.13	2.228000	3:08:16 PM	4.0500	3.8364	3.948
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	55	0.15	1.311000	2:36:12 PM	4.0500	4.0500	3.971
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	62	0.17	97.929000	3:25:21 PM	4.0525	4.0503	4.109
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	69	0.19	194.884000	2:55:39 PM	4.0500	4.0508	4.058
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	76	0.21	25.000000	3:47:38 PM	4.0500	4.0503	4.158
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	83	0.23	110.395000	3:46:23 PM	4.0500	4.0399	4.066
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	90	0.25	0.745400	3:00:35 PM	4.0100	4.0635	4.160
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	97	0.27	75.350000	3:48:53 PM	4.1000	4.0999	4.250
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	104	0.29	238.399000	2:52:05 PM	4.1000	4.1002	4.138
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	111	0.30	216.134000	3:43:09 PM	4.1150	4.1705	4.160
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	118	0.32	200.000000	10:22:37 AM	4.1750	4.1750	4.291
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	125	0.34	4.200000	2:47:18 PM	4.2250	4.2250	4.129
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	127	0.35	7,401.465000	3:55:52 PM	4.7200	4.7272	4.730
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	132	0.36	3.250000	3:48:50 PM	4.1500	4.1500	4.178
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	139	0.38	29.189000	3:19:03 PM	4.2500	4.2500	4.252
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	146	0.40	15.777000	2:37:22 PM	4.2250	4.1505	4.296
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	153	0.42	45.281000	2:42:20 PM	4.2500	4.2736	4.268
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	161	0.44	160.457000	3:59:18 PM	4.2500	4.2335	4.264
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	174	0.48	132.242000	3:55:23 PM	4.2650	4.2687	4.292
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	178	0.49	701.390000	3:34:57 PM	4.7900	4.8006	4.810
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	181	0.50	2.218000	2:44:13 PM	4.2500	4.2500	4.350
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	188	0.52	15.903000	3:18:09 PM	4.3750	4.3121	4.481
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	195	0.53	512.600000	3:38:56 PM	4.3000	4.3489	4.361
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	202	0.55	-	-	-	-	4.450
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	209	0.57	-	-	-	-	4.500
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	215	0.59	1.000000	2:26:58 PM	4.7875	4.7875	4.743
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	216	0.59	-	-	-	-	4.462
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	237	0.65	-	-	-	-	4.500
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	244	0.67	8.000000	2:19:31 PM	4.4500	4.4500	4.573
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	251	0.69	-	-	-	-	4.500
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	258	0.71	-	-	-	-	4.611
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	265	0.73	-	-	-	-	4.626
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	268	0.73	826.509000	3:19:45 PM	4.7300	4.7169	4.727
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	286	0.78	-	-	-	-	4.671

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RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	293	0.80	72.400000	3:49:32 PM	4.6000	4.6243	4.632
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	300	0.82	-	-	-	-	4.691
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	307	0.84	-	-	-	-	4.699
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	314	0.86	-	-	-	-	4.742
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	321	0.88	-	-	-	-	4.724
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	328	0.90	4.000000	2:17:04 PM	4.6750	4.6750	4.684
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	335	0.92	11.000000	11:10:52 AM	4.7250	4.7250	4.791
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	342	0.94	207.100000	11:14:15 AM	4.7250	4.7003	4.714
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	356	0.98	198.637000	3:53:25 PM	4.7250	4.7255	4.736
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	398	1.09	2.000000	11:37:18 AM	4.7700	4.7850	4.756
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	399	1.09	3,162.899900	3:57:23 PM	4.7900	4.8019	4.801
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	426	1.17	103.700000	3:02:07 PM	4.8000	4.8000	4.800
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	517	1.42	-	-	-	-	4.787
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	557	1.53	1.000000	3:36:41 PM	4.7500	4.7500	4.756
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	594	1.63	59.523096	3:53:45 PM	4.8000	4.7590	4.750
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	611	1.67	31.022500	3:15:11 PM	4.8350	4.8024	4.801
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	650	1.78	100.000000	10:19:06 AM	4.7750	4.7625	4.762
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	696	1.91	756.720000	3:57:44 PM	4.7300	4.7296	4.737
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	825	2.26	2.000000	11:55:58 AM	4.8000	4.8000	4.782
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	860	2.36	20.000000	3:46:48 PM	4.8000	4.8000	4.814
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	916	2.51	5.598065	3:22:14 PM	4.8150	4.8150	4.819
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	923	2.53	62.750000	3:51:52 PM	4.7800	4.7908	4.809
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	970	2.66	-	-	-	-	4.722
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.750	7/4/2019	7/4/2022	1082	2.96	184.000000	2:36:23 PM	4.7250	4.7393	4.748
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1111	3.04	-	-	-	-	4.810
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1153	3.16	-	-	-	-	4.814
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1187	3.25	-	-	-	-	4.818
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1235	3.38	30.500000	3:59:14 PM	4.7500	4.7696	4.756
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1237	3.39	-	-	-	-	4.910
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1313	3.60	-	-	-	-	4.832
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1329	3.64	1.000000	2:04:29 PM	4.8000	4.8000	4.800
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1373	3.76	4.900000	3:54:32 PM	4.8750	4.8750	4.961
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1411	3.86	-	-	-	-	4.842
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1489	4.08	12.105000	3:50:02 PM	4.9500	4.9426	4.991
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1558	4.27	-	-	-	-	4.857
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1699	4.65	8,188.076000	3:50:40 PM	4.8275	4.8297	4.827
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1738	4.76	33.000000	3:30:18 PM	4.8750	4.8836	4.957
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1782	4.88	-	-	-	-	4.878
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1845	5.05	-	-	-	-	4.884
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1860	5.09	13.970000	3:25:57 PM	4.9250	4.9250	4.869
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1943	5.32	-	-	-	-	4.890
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2095	5.74	620.000000	3:47:53 PM	4.8750	4.8649	4.871

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2097	5.74	-	-	-	-	4.901
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2245	6.15	40.000000	3:37:32 PM	4.9500	4.9500	5.004
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2286	6.26	3.000000	3:44:12 PM	4.9500	4.9500	4.912
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2326	6.37	26.270000	3:44:19 PM	4.9500	4.9753	4.913
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2377	6.51	-	-	-	-	4.916
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2403	6.58	3,779.200000	3:59:21 PM	4.8425	4.8412	4.843
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2621	7.18	1.500000	10:46:32 AM	5.1500	5.0833	4.962
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2651	7.26	17.000000	10:05:42 AM	5.0000	5.0000	4.996
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2699	7.39	-	-	-	-	4.929
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2783	7.62	-	-	-	-	4.932
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2847	7.80	-	-	-	-	5.169
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2972	8.14	-	-	-	-	4.946
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3170	8.68	2,483.000000	3:49:23 PM	4.9375	4.9380	4.939
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3427	9.38	-	-	-	-	4.999
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3464	9.48	3,254.150000	3:18:17 PM	4.8900	4.8967	4.901
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3966	10.86	-	-	-	-	4.974
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4028	11.03	-	-	-	-	4.977
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4210	11.53	-	-	-	-	4.986
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4384	12.00	306.125000	2:06:17 PM	5.0200	4.9962	5.003
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4462	12.22	-	-	-	-	4.997
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4582	12.55	17.170000	3:23:52 PM	5.1350	5.1350	5.014
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4610	12.62	34.750000	3:23:27 PM	5.1550	5.1779	5.220
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4820	13.20	21.000000	3:56:18 PM	5.2000	5.1964	5.011
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4883	13.37	-	-	-	-	5.041
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	4995	13.68	57.000000	9:59:50 AM	5.2100	5.2021	5.246
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5589	15.30	-	-	-	-	5.034
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5918	16.20	16.370000	-	-	-	5.042
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	5995	16.41	-	-	-	-	5.150
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6283	17.20	165.746000	2:27:44 PM	5.2250	5.2250	5.225
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6514	17.83	26.000000	-	-	-	5.057
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6604	18.08	120.000000	11:55:50 AM	5.3000	5.3000	5.062
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6673	18.27	115.650000	3:49:01 PM	5.2250	5.2369	5.252
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6794	18.60	1.000000	11:53:52 AM	5.3000	5.3000	5.130
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7130	19.52	2,409.240000	3:50:00 PM	5.0600	5.0660	5.065
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7724	21.15	-	-	-	-	5.300