

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 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	2	0.01	-	-	-	-	-
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	7	0.02	12.000000	11:26:05 AM	3.2000	3.2000	3.265
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	14	0.04	69.152000	3:54:25 PM	3.1250	3.1267	3.244
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	21	0.06	571.129000	3:44:20 PM	3.1250	3.1735	3.202
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	28	0.08	26.214000	3:12:37 PM	3.1750	3.1665	3.253
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	35	0.10	1.000000	11:58:34 AM	3.2250	3.2250	3.273
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	42	0.12	1.030000	10:49:38 AM	3.1500	3.1500	3.256
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	49	0.13	4.230000	2:26:12 PM	3.2600	3.2600	3.286
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	56	0.15	387.017000	3:35:18 PM	3.2500	3.2538	3.266
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	63	0.17	93.228000	2:45:03 PM	3.1750	3.2440	3.253
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	70	0.19	189.311000	3:20:08 PM	3.2750	3.2715	3.265
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	77	0.21	1.603000	11:44:49 AM	3.2500	3.2500	3.260
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	84	0.23	482.407000	3:57:26 PM	3.2750	3.2739	3.274
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	86	0.24	703.000000	3:42:23 PM	3.7500	3.7016	3.749
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	91	0.25	204.479000	3:44:17 PM	3.2750	3.2813	3.280
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	98	0.27	2.000000	9:10:49 AM	3.2850	3.2850	3.285
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	105	0.29	19.720000	3:28:35 PM	3.3000	3.3430	3.366
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	112	0.31	0.208000	10:33:06 AM	3.2750	3.2750	3.379
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	120	0.33	-	-	-	-	3.388
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	133	0.36	190.205000	10:56:46 AM	3.3000	3.4998	3.499
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	137	0.38	39.000000	11:04:10 AM	3.7700	3.7700	3.781
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	140	0.38	526.396000	10:52:03 AM	3.5000	3.5000	3.500
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	147	0.40	1,370.704000	2:54:24 PM	3.3500	3.4990	3.463
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	154	0.42	828.893000	10:41:24 AM	3.3650	3.4994	3.500
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	161	0.44	66.530000	11:24:36 AM	3.4000	3.4977	3.494
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	168	0.46	895.350000	2:28:27 PM	3.4500	3.5245	3.512
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	174	0.48	25.150000	10:48:20 AM	3.7500	3.7500	3.746
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	175	0.48	236.986000	3:48:56 PM	3.4550	3.4469	3.465
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	196	0.54	7.710000	3:19:54 PM	3.4000	3.4422	3.415
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	203	0.56	-	-	-	-	3.544
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	210	0.58	-	-	-	-	3.562
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	217	0.59	-	-	-	-	3.580
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	224	0.61	-	-	-	-	3.560
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	227	0.62	272.850000	3:29:21 PM	3.7500	3.7400	3.765
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	245	0.67	-	-	-	-	3.612
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	252	0.69	7.120000	2:30:46 PM	3.7500	3.7500	3.611
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	259	0.71	6.120000	2:48:22 PM	3.7500	3.7500	3.638
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	266	0.73	-	-	-	-	3.618
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	273	0.75	6.250000	3:01:29 PM	3.6000	3.5916	3.630
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	280	0.77	-	-	-	-	3.618
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	287	0.79	5.618000	2:30:17 PM	3.5750	3.5750	3.679
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	294	0.81	-	-	-	-	3.643

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RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	301	0.82	11.760000	2:26:48 PM	3.6000	3.6000	3.658	
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	315	0.86	0.500000	11:38:17 AM	3.8000	3.8000	3.655	
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	329	0.90	-	-	-	-	3.680	
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	343	0.94	117.215000	3:48:49 PM	3.6500	3.6455	3.666	
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	357	0.98	-	-	-	-	3.790	
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	357	0.98	360.710000	3:53:02 PM	3.6500	3.6414	3.642	
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	358	0.98	295.000000	3:21:12 PM	3.7000	3.7409	3.724	
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	385	1.05	-	-	-	-	3.820	
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	476	1.30	-	-	-	-	3.819	
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	516	1.41	47.500000	3:30:56 PM	3.8000	3.8745	3.825	
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	553	1.51	11.850000	2:44:46 PM	3.8500	3.8500	3.816	
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	570	1.56	105.500000	3:56:49 PM	3.8250	3.8982	3.870	
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	609	1.67	-	-	-	-	3.848	
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	655	1.79	24.930000	3:09:48 PM	3.9000	3.8921	3.745	
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	784	2.15	-	-	-	-	3.937	
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	819	2.24	210.000000	3:24:57 PM	4.0200	4.0200	4.010	
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	875	2.40	56.700000	3:32:16 PM	3.9000	3.9282	3.977	
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	882	2.42	1.700000	2:37:25 PM	3.9500	3.9500	3.892	
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	929	2.54	-	-	-	-	3.932	
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1041	2.85	249.390000	3:57:34 PM	3.9325	3.9495	3.947	
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1070	2.93	-	-	-	-	3.970	
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1112	3.04	-	-	-	-	3.981	
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1146	3.14	-	-	-	-	3.990	
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1194	3.27	270.305000	3:33:18 PM	3.9800	4.0061	4.027	
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1196	3.27	5.000000	3:51:15 PM	4.0250	4.0250	3.920	
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1272	3.48	-	-	-	-	4.024	
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1288	3.53	-	-	-	-	4.050	
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1332	3.65	78.506000	11:53:34 AM	4.1000	4.0982	4.097	
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1370	3.75	-	-	-	-	4.050	
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1448	3.96	11.620000	3:30:50 PM	4.1800	4.2186	4.034	
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1517	4.15	-	-	-	-	4.090	
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1658	4.54	6,760.745000	3:55:10 PM	4.0850	4.1072	4.086	
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1697	4.65	-	-	-	-	4.127	
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1741	4.77	-	-	-	-	4.153	
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1804	4.94	-	-	-	-	4.166	
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1819	4.98	-	-	-	-	4.199	
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1902	5.21	-	-	-	-	4.190	
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2054	5.62	1,857.874000	3:41:01 PM	4.2700	4.2617	4.262	
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2056	5.63	-	-	-	-	4.227	
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2204	6.03	-	-	-	-	4.334	
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2245	6.15	-	-	-	-	4.270	
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2285	6.26	-	-	-	-	4.278	

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RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2336	6.40	-	-	-	-	4.288
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2362	6.47	1,672.400000	3:59:32 PM	4.2375	4.2471	4.247
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2580	7.06	1.000000	3:18:25 PM	4.3900	4.3900	4.371
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2610	7.15	0.350000	3:32:56 PM	4.4700	4.4700	4.341
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2658	7.28	-	-	-	-	4.347
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2742	7.51	2.000000	3:37:59 PM	4.5500	4.5500	4.381
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2806	7.68	10.000000	9:32:33 AM	4.4550	4.4550	4.423
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2931	8.03	-	-	-	-	4.390
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3129	8.57	208.200000	3:37:55 PM	4.4000	4.4032	4.400
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3386	9.27	160.000000	2:37:46 PM	4.5000	4.5000	4.548
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3423	9.37	1,580.420000	3:48:48 PM	4.3900	4.3765	4.384
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3925	10.75	-	-	-	-	4.489
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3987	10.92	-	-	-	-	4.493
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4169	11.41	-	-	-	-	4.508
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4343	11.89	1,353.100000	3:59:19 PM	4.5000	4.5177	4.506
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4421	12.10	-	-	-	-	4.530
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4541	12.43	1.000000	3:41:19 PM	4.7000	4.7000	4.546
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4569	12.51	1.200000	11:01:17 AM	4.8750	4.8750	4.659
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4779	13.08	-	-	-	-	4.576
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4842	13.26	-	-	-	-	4.595
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4954	13.56	3.050000	2:34:18 PM	4.8200	4.8998	4.672
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5548	15.19	-	-	-	-	4.702
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5877	16.09	-	-	-	-	4.753
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5954	16.30	3.700000	11:21:50 AM	4.8000	4.8000	4.749
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6242	17.09	1,992.817000	3:08:21 PM	4.8400	4.8400	4.826
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6473	17.72	0.760000	11:10:36 AM	4.8650	4.8650	4.868
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6563	17.97	2.000000	9:31:30 AM	4.9100	4.9100	4.789
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6632	18.16	199.720000	3:48:30 PM	4.9000	4.9507	4.900
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6753	18.49	-	-	-	-	4.922
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7089	19.41	1,678.300000	3:49:40 PM	4.7950	4.8129	4.801
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7683	21.04	-	-	-	-	4.825