

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 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	5	0.01	-	-	-	-	3.662
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	12	0.03	29.280000	2:47:55 PM	3.6250	3.5999	3.670
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	18	0.05	41.120000	3:39:46 PM	3.5500	3.5875	3.854
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	26	0.07	193.000000	3:39:31 PM	3.5500	3.5889	3.588
RPG 3 4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	28	0.08	-	-	-	-	3.841
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	33	0.09	15.200000	2:49:24 PM	3.6750	3.6750	3.635
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	40	0.11	37.050000	3:04:48 PM	3.9500	3.6976	3.675
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	47	0.13	29.030000	11:44:33 AM	3.6500	3.6397	3.716
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	54	0.15	9.000000	11:23:43 AM	3.6750	3.6750	3.804
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	61	0.17	-	-	-	-	3.750
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	68	0.19	888.430000	3:42:43 PM	3.5000	3.6986	3.700
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	75	0.21	11.500000	2:15:02 PM	3.6250	3.7184	3.838
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	82	0.23	44.427000	3:49:52 PM	3.6350	3.6839	3.730
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	89	0.24	-	-	-	-	3.850
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	96	0.26	14.090000	3:16:12 PM	3.7500	3.7500	3.849
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	103	0.28	8.788000	3:28:38 PM	3.7500	3.7585	3.901
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	110	0.30	23.857000	2:21:34 PM	3.8000	3.8000	3.889
RPG 3 7 8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	112	0.31	5,301.695000	3:40:56 PM	3.9000	3.8119	3.843
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	117	0.32	6.610000	2:57:02 PM	3.8150	3.7801	3.868
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	124	0.34	28.017000	3:28:35 PM	3.8000	3.8086	4.000
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	131	0.36	33.181000	3:18:26 PM	3.8500	3.8347	4.024
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	138	0.38	0.817000	2:54:25 PM	3.8000	3.8587	3.975
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	146	0.40	-	-	-	-	3.959
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	159	0.44	37.360000	3:47:48 PM	3.8500	3.8716	4.100
RPG 3 3 8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	163	0.45	-	-	-	-	4.164
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	166	0.45	0.959000	10:38:48 AM	3.9000	3.9000	4.037
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	173	0.47	155.743000	3:49:14 PM	3.9000	3.9110	4.013
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	180	0.49	63.360000	3:30:41 PM	3.9000	3.9220	4.079
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	187	0.51	31.458000	3:41:27 PM	3.9600	3.9241	4.015
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	194	0.53	-	-	-	-	4.099
RPG 7 3 4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	200	0.55	-	-	-	-	4.080
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	201	0.55	0.500000	3:59:07 PM	3.9850	3.9850	4.081
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	222	0.61	46.960000	3:53:27 PM	3.9750	3.9750	4.058
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	229	0.63	21.727000	3:18:37 PM	3.9500	4.0413	4.139
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	236	0.65	-	-	-	-	4.160
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	243	0.67	-	-	-	-	4.250
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	250	0.68	-	-	-	-	4.176
RPG 4 1 4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	253	0.69	1,205.490000	3:23:22 PM	4.0250	4.0347	4.059
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	271	0.74	-	-	-	-	4.216
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	278	0.76	26.280000	2:34:19 PM	3.9225	4.0020	4.275
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	285	0.78	-	-	-	-	4.213
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	292	0.80	-	-	-	-	4.208

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RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	299	0.82	3.070000	11:03:54 AM	4.0500	4.0500	4.259
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	306	0.84	0.510000	2:32:32 PM	4.0500	4.0500	4.252
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	313	0.86	30.000000	3:59:00 PM	3.9850	3.9850	4.275
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	320	0.88	25.620000	3:57:28 PM	3.9950	4.0139	4.208
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	327	0.90	229.370000	3:22:18 PM	3.9950	4.0158	4.030
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	341	0.93	-	-	-	-	4.306
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	355	0.97	265.781000	3:58:23 PM	3.9975	4.0020	4.008
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	383	1.05	12.831000	11:26:27 AM	4.1000	4.1118	4.172
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	384	1.05	1,702.010000	2:27:35 PM	4.1130	4.1000	4.107
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	411	1.13	-	-	-	-	4.497
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	502	1.37	-	-	-	-	4.226
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	542	1.48	270.000000	11:45:52 AM	4.1000	4.1013	4.108
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	579	1.59	-	-	-	-	4.340
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	596	1.63	137.100000	11:34:12 AM	4.1500	4.1844	4.189
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	635	1.74	-	-	-	-	4.377
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	681	1.86	95.440000	3:53:29 PM	4.1000	4.1279	4.197
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	810	2.22	-	-	-	-	4.336
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	845	2.31	4.930000	-	-	-	4.353
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	901	2.47	1.500000	10:56:23 AM	4.3250	4.3350	4.393
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	908	2.49	72.785000	11:55:14 AM	4.3750	4.3553	4.456
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	955	2.62	-	-	-	-	4.363
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1067	2.92	-	-	-	-	4.399
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1096	3.00	-	-	-	-	4.423
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1138	3.12	-	-	-	-	4.430
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1172	3.21	-	-	-	-	4.435
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1220	3.34	2,172.500000	3:59:36 PM	4.3250	4.3667	4.328
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1222	3.35	-	-	-	-	4.468
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1298	3.55	-	-	-	-	4.455
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1314	3.60	3.500000	3:28:23 PM	4.3800	4.3800	4.539
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1358	3.72	254.000000	3:57:46 PM	4.3750	4.3914	4.387
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1396	3.82	-	-	-	-	4.471
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1474	4.04	1.300000	3:33:59 PM	4.6500	4.6500	4.669
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1543	4.23	-	-	-	-	4.486
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1684	4.61	12,834.100000	3:55:30 PM	4.3975	4.4138	4.394
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1723	4.72	-	-	-	-	4.595
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1767	4.84	-	-	-	-	4.550
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1830	5.01	-	-	-	-	4.504
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1845	5.05	1.350000	3:08:50 PM	4.5000	4.5065	4.586
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1928	5.28	-	-	-	-	4.506
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2080	5.70	1,425.517000	3:51:36 PM	4.4150	4.4442	4.422
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2082	5.70	-	-	-	-	4.511
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2230	6.11	501.262490	3:52:10 PM	4.4500	4.4900	4.487

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2271	6.22	-	-	-	-	4.517
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2311	6.33	-	-	-	-	4.518
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2362	6.47	-	-	-	-	4.520
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2388	6.54	2,515.472400	3:57:25 PM	4.4200	4.4353	4.414
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2606	7.14	115.260000	11:06:04 AM	4.6000	4.5349	4.525
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2636	7.22	0.200000	10:25:48 AM	4.6000	4.6000	4.545
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2684	7.35	-	-	-	-	4.532
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2768	7.58	-	-	-	-	4.536
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2832	7.75	-	-	-	-	4.675
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2957	8.10	-	-	-	-	4.546
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3155	8.64	2,353.900000	3:54:33 PM	4.4900	4.5177	4.496
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3412	9.34	-	-	-	-	4.617
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3449	9.44	14,662.640000	3:59:18 PM	4.4750	4.5097	4.487
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3951	10.82	0.300000	10:42:53 AM	4.8000	4.8000	4.595
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	4013	10.99	-	-	-	-	4.598
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4195	11.49	-	-	-	-	4.607
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4369	11.96	1,417.300000	3:59:59 PM	4.6100	4.6228	4.620
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4447	12.18	-	-	-	-	4.623
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4567	12.50	-	-	-	-	4.637
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4595	12.58	5.040000	3:03:18 PM	4.9500	4.8409	4.953
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4805	13.16	-	-	-	-	4.657
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4868	13.33	11.200000	10:53:34 AM	4.9000	4.8866	4.778
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4980	13.64	-	-	-	-	4.970
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5574	15.26	-	-	-	-	4.748
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5903	16.16	-	-	-	-	4.786
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5980	16.37	102.200000	11:55:28 AM	4.8500	4.8592	4.860
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6268	17.16	-	-	-	-	4.948
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6499	17.79	-	-	-	-	4.983
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6589	18.04	-	-	-	-	4.867
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6658	18.23	240.603000	2:52:17 PM	4.9300	4.9262	4.923
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6779	18.56	-	-	-	-	5.000
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7115	19.48	595.310000	3:14:46 PM	4.9075	4.9074	4.904
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7709	21.11	322.000000	3:11:25 PM	4.9500	4.9814	5.000