

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 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	5	0.01	-	-	-	-	3.228
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	12	0.03	83.415000	3:12:47 PM	3.2000	3.1094	3.148
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	19	0.05	4.004000	10:07:55 AM	3.1750	3.1750	3.162
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	26	0.07	69.156000	3:28:18 PM	3.2000	3.1635	3.183
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	33	0.09	4.000000	10:28:55 AM	3.2000	3.2000	3.234
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	40	0.11	6.430000	2:51:36 PM	3.1500	3.1672	3.226
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	47	0.13	1.300000	10:48:15 AM	3.3000	3.3000	3.256
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	54	0.15	53.944000	3:38:04 PM	3.3000	3.2490	3.266
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	61	0.17	38.100000	2:50:31 PM	3.1750	3.2129	3.254
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	68	0.19	15.264000	3:05:55 PM	3.2750	3.2659	3.264
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	75	0.21	4.000000	11:21:51 AM	3.2500	3.2500	3.261
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	82	0.23	67.212000	3:25:09 PM	3.2750	3.2750	3.276
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	84	0.23	3,609.416000	3:29:17 PM	3.7300	3.8556	3.754
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	89	0.24	56.250000	3:41:31 PM	3.2750	3.2813	3.282
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	96	0.26	21.026000	3:45:29 PM	3.2600	3.2595	3.285
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	103	0.28	163.590000	11:36:04 AM	3.2950	3.2996	3.300
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	110	0.30	40.202000	2:21:29 PM	3.3250	3.3247	3.375
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	118	0.32	-	-	-	-	3.387
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	131	0.36	0.504000	10:07:20 AM	3.3000	3.3000	3.499
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	135	0.37	6.070000	2:21:08 PM	3.7800	3.7833	3.790
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	138	0.38	0.201000	2:01:42 PM	3.3250	3.3250	3.500
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	145	0.40	83.554000	2:42:08 PM	3.3800	3.3733	3.463
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	152	0.42	0.886000	9:36:24 AM	3.5650	3.5575	3.500
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	159	0.44	8.605000	11:32:16 AM	3.4000	3.3914	3.546
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	166	0.45	4.028000	2:16:49 PM	3.4500	3.4313	3.512
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	172	0.47	-	-	-	-	3.777
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	173	0.47	355.667000	3:14:13 PM	3.4550	3.4616	3.460
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	194	0.53	13.820000	2:55:59 PM	3.4050	3.4086	3.415
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	201	0.55	-	-	-	-	3.554
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	208	0.57	1.454000	3:00:20 PM	3.4750	3.4750	3.570
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	215	0.59	-	-	-	-	3.586
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	222	0.61	-	-	-	-	3.571
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	225	0.62	1,010.607000	3:58:23 PM	3.7700	3.7755	3.795
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	243	0.67	-	-	-	-	3.625
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	250	0.68	0.250000	10:41:38 AM	3.5750	3.5750	3.618
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	257	0.70	2.040000	2:46:31 PM	3.7500	3.7500	3.641
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	264	0.72	15.630000	11:24:50 AM	3.6250	3.6250	3.627
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	271	0.74	-	-	-	-	3.647
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	278	0.76	300.380000	3:25:56 PM	3.6500	3.6655	3.665
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	285	0.78	112.400000	2:37:30 PM	3.6600	3.6600	3.660
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	292	0.80	-	-	-	-	3.645
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	299	0.82	3.000000	2:38:18 PM	3.6000	3.6000	3.641

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RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	313	0.86	-	-	-	-	3.666
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	327	0.90	108.210000	11:23:03 AM	3.6900	3.6825	3.683
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	341	0.93	23.680000	3:41:36 PM	3.6350	3.6407	3.660
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	355	0.97	1.000000	2:22:37 PM	3.7000	3.7000	3.815
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	355	0.97	180.623000	3:40:17 PM	3.6500	3.6483	3.649
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	356	0.98	559.600000	3:24:25 PM	4.0000	3.8374	3.814
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	383	1.05	80.000000	11:00:59 AM	3.7200	3.7200	3.720
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	474	1.30	1.000000	11:42:28 AM	3.8850	3.8850	3.844
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	514	1.41	-	-	-	-	3.861
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	551	1.51	2.500000	3:21:53 PM	3.8850	3.8850	3.843
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	568	1.56	103.000000	2:52:04 PM	3.8500	3.8497	3.840
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	607	1.66	60.000000	10:18:43 AM	3.8500	3.8500	3.848
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	653	1.79	947.082100	3:57:17 PM	3.9000	3.8927	3.896
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	782	2.14	1.700000	11:58:17 AM	3.8900	3.8900	3.930
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	817	2.24	255.636000	10:35:35 AM	3.9100	3.9100	3.924
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	873	2.39	12.191622	3:49:16 PM	3.9250	3.9250	3.969
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	880	2.41	109.100000	3:05:48 PM	3.9000	3.8782	3.877
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	927	2.54	-	-	-	-	3.950
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,039	2.85	1,304.100000	3:29:31 PM	3.9500	3.9844	3.966
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,068	2.92	-	-	-	-	3.986
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,110	3.04	-	-	-	-	3.996
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,144	3.13	-	-	-	-	4.004
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,192	3.26	295.530000	3:35:28 PM	3.9750	4.0184	3.999
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,194	3.27	-	-	-	-	3.948
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,270	3.48	-	-	-	-	4.036
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,286	3.52	56.000000	3:53:28 PM	4.0500	4.0200	4.049
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,330	3.64	14.935000	11:29:55 AM	4.0750	4.0730	4.098
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,368	3.75	2.000000	3:22:03 PM	4.2000	4.2000	4.060
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,446	3.96	66.811000	3:36:51 PM	4.1950	4.1872	4.101
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,515	4.15	-	-	-	-	4.097
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,656	4.53	2,304.400000	3:40:25 PM	4.1200	4.1179	4.120
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,695	4.64	-	-	-	-	4.133
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,739	4.76	-	-	-	-	4.155
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,802	4.93	-	-	-	-	4.167
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,817	4.98	-	-	-	-	4.194
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,900	5.20	-	-	-	-	4.190
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,052	5.62	110.000000	3:59:21 PM	4.2570	4.2532	4.253
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,054	5.62	-	-	-	-	4.224
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,202	6.03	12.500000	3:55:40 PM	4.4800	4.3440	4.334
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,243	6.14	-	-	-	-	4.264
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,283	6.25	-	-	-	-	4.271
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,334	6.39	-	-	-	-	4.281

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,360	6.46	180.200000	3:39:21 PM	4.2500	4.2380	4.219
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,578	7.06	3.750000	3:54:51 PM	4.4500	4.4273	4.301
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,608	7.14	-	-	-	-	4.331
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,656	7.27	-	-	-	-	4.337
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,740	7.50	2.000000	3:35:28 PM	4.3500	4.3500	4.367
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,804	7.68	-	-	-	-	4.403
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,929	8.02	-	-	-	-	4.379
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,127	8.56	20.000000	3:44:19 PM	4.3500	4.3500	4.392
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,384	9.27	-	-	-	-	4.545
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,421	9.37	1,058.200000	3:40:35 PM	4.3800	4.3460	4.380
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,923	10.74	-	-	-	-	4.482
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,985	10.91	-	-	-	-	4.487
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,167	11.41	-	-	-	-	4.503
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,341	11.89	133.490000	3:15:50 PM	4.5300	4.5174	4.510
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,419	12.10	-	-	-	-	4.527
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,539	12.43	-	-	-	-	4.546
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,567	12.50	20.500000	2:41:46 PM	4.8800	4.7044	4.640
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,777	13.08	-	-	-	-	4.583
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,840	13.25	-	-	-	-	4.601
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,952	13.56	6.000000	2:21:15 PM	4.8200	4.8200	4.669
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,546	15.18	-	-	-	-	4.720
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,875	16.09	-	-	-	-	4.777
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,952	16.30	-	-	-	-	4.748
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,240	17.08	-	-	-	-	4.825
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,471	17.72	-	-	-	-	4.899
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,561	17.96	-	-	-	-	4.836
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,630	18.15	34.814000	3:13:40 PM	4.9750	4.9452	4.900
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,751	18.48	-	-	-	-	4.924
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,087	19.40	505.000000	3:36:15 PM	4.8000	4.8018	4.802
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,681	21.03	20.890000	3:58:05 PM	4.9450	4.8685	4.850