

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	1	0.00	-	-	-	-	-
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	8	0.02	17.998000	3:51:46 PM	3.2000	3.2618	3.156
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	15	0.04	21.215000	3:09:13 PM	3.0000	3.0589	3.162
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	22	0.06	121.329000	3:03:17 PM	3.1250	3.1255	3.158
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	29	0.08	0.602000	11:40:42 AM	3.1250	3.1250	3.213
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	36	0.10	2.850000	2:03:50 PM	3.1500	3.1396	3.209
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	43	0.12	-	-	-	-	3.234
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	50	0.14	95.020000	3:57:04 PM	3.1500	3.1931	3.266
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	57	0.16	0.486000	11:47:44 AM	3.1750	3.1750	3.253
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	64	0.18	336.823000	2:34:12 PM	3.2600	3.2605	3.271
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	71	0.19	-	-	-	-	3.250
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	78	0.21	113.568000	3:30:25 PM	3.2850	3.2448	3.276
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	80	0.22	876.232000	2:56:29 PM	3.7500	3.7474	3.763
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	85	0.23	166.149000	3:13:04 PM	3.2500	3.2242	3.281
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	92	0.25	166.201000	3:55:25 PM	3.2750	3.2088	3.166
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	99	0.27	22.455000	3:42:31 PM	3.3500	3.2860	3.313
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	106	0.29	-	-	-	-	3.351
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	114	0.31	-	-	-	-	3.363
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	127	0.35	-	-	-	-	3.499
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	131	0.36	10.000000	2:49:31 PM	3.8500	3.8500	3.792
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	134	0.37	1.113000	2:52:47 PM	3.2500	3.2500	3.500
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	141	0.39	2.610000	2:15:47 PM	3.3000	3.3000	3.463
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	148	0.41	-	-	-	-	3.500
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	155	0.42	3.875000	3:15:29 PM	3.4250	3.4250	3.543
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	162	0.44	-	-	-	-	3.525
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	168	0.46	-	-	-	-	3.785
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	169	0.46	30.125000	3:31:11 PM	3.4500	3.4176	3.461
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	183	0.50	433.376000	3:48:42 PM	3.3850	3.4359	3.421
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	190	0.52	8.300000	2:08:05 PM	3.4000	3.4133	3.410
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	197	0.54	174.985000	3:01:12 PM	3.4100	3.4362	3.410
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	204	0.56	2.030000	10:00:37 AM	3.4750	3.4750	3.405
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	211	0.58	-	-	-	-	3.545
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	218	0.60	-	-	-	-	3.539
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	221	0.61	101.722000	3:59:33 PM	3.7525	3.7636	3.803
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	239	0.65	-	-	-	-	3.588
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	246	0.67	3.240000	2:06:42 PM	3.7500	3.7500	3.588
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	253	0.69	20.400000	3:57:42 PM	3.7500	3.7500	3.608
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	260	0.71	-	-	-	-	3.603
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	267	0.73	4.130000	3:23:32 PM	3.5250	3.5250	3.621
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	274	0.75	7.532000	2:40:06 PM	3.5250	3.5250	3.665
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	281	0.77	-	-	-	-	3.660
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	288	0.79	-	-	-	-	3.631

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RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	295	0.81	0.050000	9:45:14 AM	3.5750	3.5750	3.630
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	309	0.85	-	-	-	-	3.652
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	323	0.88	6.500000	11:01:16 AM	3.6750	3.6750	3.683
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	337	0.92	3.210000	11:55:09 AM	3.6000	3.6033	3.656
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	351	0.96	1.500000	10:08:46 AM	3.8800	3.8800	3.827
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	351	0.96	180.205000	3:16:58 PM	3.6000	3.6508	3.662
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	352	0.96	15.273000	3:38:08 PM	3.8000	3.8000	3.838
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	365	1.00	273.316000	3:31:17 PM	3.6450	3.6514	3.663
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	379	1.04	0.500000	2:19:23 PM	3.8300	3.8300	3.708
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	470	1.29	18.269000	11:47:45 AM	3.8400	3.8400	3.860
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	510	1.40	7.000000	10:08:38 AM	3.8800	3.8800	3.905
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	547	1.50	4.300000	2:09:19 PM	3.8400	3.8784	3.869
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	564	1.54	65.000000	10:35:29 AM	3.8500	3.8644	3.846
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	603	1.65	-	-	-	-	3.840
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	649	1.78	3.740000	3:16:49 PM	3.8000	3.8026	3.950
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	778	2.13	5.000000	-	-	-	3.956
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	813	2.23	40.697000	11:47:37 AM	3.9000	3.9000	3.924
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	869	2.38	3.670000	3:28:28 PM	3.9500	3.9339	3.996
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	876	2.40	58.600000	2:00:26 PM	3.9500	3.9334	3.877
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	923	2.53	-	-	-	-	3.991
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,035	2.83	1,410.680000	3:39:24 PM	3.9750	4.0133	4.017
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,064	2.91	-	-	-	-	4.035
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,106	3.03	-	-	-	-	4.048
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,140	3.12	-	-	-	-	4.058
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,188	3.25	41.000000	3:30:13 PM	4.0500	4.0133	4.012
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,190	3.26	2.000000	10:17:10 AM	4.0375	4.0375	4.027
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,266	3.47	-	-	-	-	4.095
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,282	3.51	11.270000	2:09:16 PM	4.1000	4.0947	4.050
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,326	3.63	63.000000	3:58:09 PM	4.0600	4.0826	4.080
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,364	3.73	-	-	-	-	4.124
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,442	3.95	880.200000	2:55:21 PM	4.4000	4.2843	4.400
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,511	4.14	-	-	-	-	4.166
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,652	4.52	4,455.100000	3:58:02 PM	4.1550	4.1617	4.156
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,691	4.63	-	-	-	-	4.206
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,735	4.75	-	-	-	-	4.225
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,798	4.92	-	-	-	-	4.239
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,813	4.96	20.000000	10:29:47 AM	4.2000	4.2000	4.259
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,896	5.19	-	-	-	-	4.260
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,048	5.61	270.672000	3:55:49 PM	4.3170	4.3164	4.302
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,050	5.61	-	-	-	-	4.291
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,198	6.02	20.000000	10:24:19 AM	4.3400	4.3400	4.327
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,239	6.13	-	-	-	-	4.327

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,279	6.24	-	-	-	-	4.333
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,330	6.38	-	-	-	-	4.341
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,356	6.45	20.000000	3:52:35 PM	4.2850	4.2850	4.264
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,574	7.05	17.200000	3:59:04 PM	4.4200	4.4308	4.395
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,604	7.13	1.500000	11:10:04 AM	4.4300	4.4300	4.383
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,652	7.26	-	-	-	-	4.389
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,736	7.49	12.100000	2:53:45 PM	4.4300	4.4383	4.411
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,800	7.67	14.900000	10:15:47 AM	4.5000	4.5000	4.437
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,925	8.01	-	-	-	-	4.424
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,123	8.55	200.000000	11:22:01 AM	4.4700	4.4700	4.426
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,380	9.25	-	-	-	-	4.543
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,417	9.36	2,739.000000	3:59:48 PM	4.4350	4.4414	4.436
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,919	10.73	-	-	-	-	4.506
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,981	10.90	-	-	-	-	4.510
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,163	11.40	-	-	-	-	4.521
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,337	11.87	102.972000	3:27:33 PM	4.6000	4.5399	4.523
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,415	12.09	-	-	-	-	4.539
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,535	12.42	0.400000	3:28:13 PM	4.8000	4.8000	4.556
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,563	12.49	28.400000	11:29:25 AM	4.7600	4.7600	4.621
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,773	13.07	-	-	-	-	4.591
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,836	13.24	-	-	-	-	4.606
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,948	13.55	49.600000	11:38:54 AM	4.7500	4.7796	4.658
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,542	15.17	-	-	-	-	4.725
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,871	16.07	-	-	-	-	4.782
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,948	16.29	30.000000	3:45:23 PM	4.9000	4.9000	4.767
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,236	17.07	-	-	-	-	4.825
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,467	17.71	-	-	-	-	4.896
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,557	17.95	14.000000	3:53:22 PM	4.9750	4.9607	4.900
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,626	18.14	19.955000	3:42:51 PM	4.9300	4.9495	4.904
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,747	18.47	2.000000	3:01:43 PM	4.9150	4.9150	4.923
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,083	19.39	418.000000	3:56:52 PM	4.8500	4.8530	4.850
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,677	21.02	100.200000	3:27:03 PM	4.9600	4.9601	4.960