

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 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	7	0.02	232.112000	11:28:46 AM	3.1000	3.2468	3.195
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	14	0.04	41.050000	2:50:01 PM	3.0500	3.0802	3.162
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	21	0.06	55.240000	3:11:31 PM	3.1250	3.1139	3.158
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	28	0.08	-	-	-	-	3.213
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	35	0.10	53.868000	2:48:29 PM	3.1300	3.1904	3.209
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	42	0.12	-	-	-	-	3.231
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	49	0.13	269.320000	3:34:47 PM	3.2000	3.1883	3.227
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	56	0.15	206.824000	3:02:00 PM	3.2100	3.2072	3.239
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	63	0.17	45.403000	3:31:50 PM	3.1750	3.1716	3.271
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	70	0.19	-	-	-	-	3.250
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	77	0.21	463.128000	3:57:14 PM	3.2750	3.2804	3.277
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	79	0.22	576.394000	3:11:47 PM	3.7000	3.7468	3.752
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	84	0.23	1,089.263000	3:07:08 PM	3.1500	3.2750	3.278
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	91	0.25	906.845000	3:45:56 PM	3.2750	3.2608	3.275
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	98	0.27	3.014000	3:18:28 PM	3.2500	3.2478	3.313
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	105	0.29	-	-	-	-	3.349
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	113	0.31	-	-	-	-	3.364
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	126	0.35	136.000000	10:38:41 AM	3.3000	3.3129	3.313
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	130	0.36	51.220000	11:56:12 AM	3.7525	3.7525	3.763
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	133	0.36	11.721000	2:57:11 PM	3.3000	3.3143	3.500
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	140	0.38	105.129000	3:56:22 PM	3.3250	3.3480	3.400
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	147	0.40	3.500000	10:43:01 AM	3.3550	3.3550	3.500
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	154	0.42	203.996000	3:32:55 PM	3.4250	3.4522	3.480
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	161	0.44	2.000000	11:53:31 AM	3.4500	3.4500	3.525
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	167	0.46	1.760000	10:15:23 AM	3.7300	3.7300	3.757
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	168	0.46	40.175000	3:23:47 PM	3.3850	3.4161	3.461
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	182	0.50	139.823000	3:31:37 PM	3.4000	3.4153	3.791
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	189	0.52	9.770000	3:29:24 PM	3.4000	3.4000	3.446
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	196	0.54	52.900000	3:11:03 PM	3.4500	3.4500	3.430
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	203	0.56	-	-	-	-	3.405
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	210	0.58	-	-	-	-	3.566
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	217	0.59	-	-	-	-	3.560
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	220	0.60	392.893000	3:44:55 PM	3.7250	3.7380	3.763
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	238	0.65	55.000000	3:05:12 PM	3.6100	3.6100	3.610
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	245	0.67	88.090000	3:12:47 PM	3.7500	3.7500	3.750
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	252	0.69	1.000000	2:51:05 PM	3.7500	3.7500	3.620
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	259	0.71	-	-	-	-	3.615
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	266	0.73	4.600000	3:49:04 PM	3.5250	3.5250	3.630
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	273	0.75	70.000000	3:51:10 PM	3.5500	3.5500	3.627
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	280	0.77	-	-	-	-	3.660
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	287	0.79	135.000000	3:50:47 PM	3.5750	3.5861	3.588
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	294	0.81	-	-	-	-	3.638

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RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	308	0.84	-	-	-	-	3.657
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	322	0.88	52.104000	3:50:27 PM	3.6000	3.6433	3.683
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	336	0.92	33.050000	3:50:05 PM	3.6250	3.6420	3.664
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	350	0.96	200.050000	11:14:47 AM	3.8000	3.8000	3.800
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	350	0.96	43.606000	3:19:48 PM	3.6500	3.6423	3.662
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	351	0.96	504.005000	11:56:38 AM	3.8000	3.8002	3.801
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	364	1.00	204.923000	3:58:04 PM	3.6150	3.6471	3.664
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	378	1.04	-	-	-	-	3.702
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	469	1.28	-	-	-	-	3.838
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	509	1.39	150.100000	3:57:20 PM	3.8600	3.8600	3.886
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	546	1.50	20.160000	3:53:00 PM	3.8500	3.8500	3.849
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	563	1.54	190.430000	3:12:36 PM	3.8000	3.8779	3.865
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	602	1.65	-	-	-	-	3.836
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	648	1.77	27.200000	3:43:41 PM	3.8500	3.8362	3.928
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	777	2.13	7.000000	3:37:03 PM	3.9500	3.9471	3.934
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	812	2.22	30.000000	11:02:57 AM	3.8850	3.8850	3.924
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	868	2.38	81.901735	11:51:34 AM	3.8850	3.8855	3.885
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	875	2.40	31.500000	3:51:33 PM	3.9250	3.8774	3.877
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	922	2.52	-	-	-	-	3.967
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,034	2.83	879.760000	3:53:24 PM	3.9675	3.9757	3.985
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,063	2.91	-	-	-	-	4.009
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,105	3.03	50.000000	10:50:08 AM	4.0000	4.0000	4.000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,139	3.12	-	-	-	-	4.030
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,187	3.25	144.650000	3:19:41 PM	4.0400	4.0060	4.009
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,189	3.26	0.500000	2:26:05 PM	4.1050	4.1050	4.002
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,265	3.46	-	-	-	-	4.066
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,281	3.51	5.000000	3:36:14 PM	4.0500	4.0500	4.050
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,325	3.63	-	-	-	-	4.081
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,363	3.73	65.000000	10:22:16 AM	4.2500	4.2500	4.250
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,441	3.95	194.335000	3:50:20 PM	4.2500	4.2263	4.235
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,510	4.13	-	-	-	-	4.134
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,651	4.52	2,858.500000	3:48:38 PM	4.1450	4.1419	4.145
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,690	4.63	-	-	-	-	4.177
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,734	4.75	-	-	-	-	4.195
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,797	4.92	-	-	-	-	4.210
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,812	4.96	24.650000	3:15:06 PM	4.3000	4.2963	4.228
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,895	5.19	-	-	-	-	4.233
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,047	5.60	352.000000	3:23:45 PM	4.3000	4.3030	4.303
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,049	5.61	-	-	-	-	4.268
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,197	6.02	1,200.650000	3:33:08 PM	4.3650	4.3304	4.347
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,238	6.13	-	-	-	-	4.309
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,278	6.24	-	-	-	-	4.316

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RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,329	6.38	-	-	-	-	4.325
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,355	6.45	366.600000	3:57:11 PM	4.2675	4.2666	4.264
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,573	7.04	1.930000	2:26:57 PM	4.4000	4.4146	4.396
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,603	7.13	2.850000	10:18:28 AM	4.4500	4.4500	4.373
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,651	7.26	-	-	-	-	4.380
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,735	7.49	-	-	-	-	4.402
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,799	7.66	4.000000	11:55:10 AM	4.4000	4.4000	4.426
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,924	8.01	-	-	-	-	4.417
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,122	8.55	374.370000	10:15:36 AM	4.4200	4.4202	4.420
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,379	9.25	-	-	-	-	4.542
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,416	9.35	1,532.940000	3:50:10 PM	4.4150	4.4174	4.417
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,918	10.73	-	-	-	-	4.510
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,980	10.90	-	-	-	-	4.515
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,162	11.40	-	-	-	-	4.531
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,336	11.87	408.802459	3:49:48 PM	4.5500	4.5486	4.546
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,414	12.09	-	-	-	-	4.556
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,534	12.41	-	-	-	-	4.574
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,562	12.49	10.461000	11:56:32 AM	4.8000	4.8011	4.633
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,772	13.07	-	-	-	-	4.611
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,835	13.24	-	-	-	-	4.626
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,947	13.54	13.705000	2:00:58 PM	4.8500	4.8497	4.676
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,541	15.17	-	-	-	-	4.745
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,870	16.07	-	-	-	-	4.800
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,947	16.28	-	-	-	-	4.786
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,235	17.07	-	-	-	-	4.840
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,466	17.70	-	-	-	-	4.907
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,556	17.95	-	-	-	-	4.900
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,625	18.14	28.765000	3:51:12 PM	4.9500	4.9527	4.922
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,746	18.47	-	-	-	-	4.930
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,082	19.39	866.130000	3:53:11 PM	4.8550	4.8523	4.853
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,676	21.02	77.000000	2:28:31 PM	4.9700	4.9415	4.947