

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	6	0.02	465.677000	10:24:29 AM	3.1500	3.2957	3.286
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	13	0.04	338.632000	2:36:55 PM	3.1000	3.1289	3.136
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	20	0.06	113.705000	2:51:45 PM	3.1250	3.1690	3.161
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	27	0.07	0.512000	2:36:33 PM	3.3000	3.3000	3.225
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	34	0.09	5.000000	2:30:10 PM	3.1250	3.1250	3.219
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	41	0.11	-	-	-	-	3.239
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	48	0.13	63.345000	3:23:07 PM	3.1750	3.1555	3.227
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	55	0.15	5.800000	3:29:11 PM	3.1750	3.1517	3.239
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	62	0.17	13.860000	2:17:50 PM	3.1250	3.1344	3.271
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	69	0.19	-	-	-	-	3.255
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	76	0.21	97.498000	3:32:27 PM	3.2750	3.2724	3.277
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	78	0.21	325.700000	2:53:56 PM	3.7525	3.7377	3.762
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	83	0.23	9.988000	11:39:27 AM	3.2750	3.2725	3.278
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	90	0.25	567.377000	3:55:13 PM	3.2750	3.2636	3.268
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	97	0.27	10.690000	11:57:28 AM	3.2500	3.2500	3.314
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	104	0.29	-	-	-	-	3.339
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	112	0.31	-	-	-	-	3.350
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	125	0.34	-	-	-	-	3.313
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	129	0.35	2.000000	11:24:40 AM	3.7500	3.7500	3.782
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	132	0.36	3.340000	3:34:24 PM	3.2500	3.2500	3.500
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	139	0.38	2.826000	11:43:18 AM	3.3000	3.3326	3.400
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	146	0.40	0.200000	2:48:40 PM	3.4250	3.4250	3.500
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	153	0.42	24.400000	2:55:17 PM	3.4000	3.4284	3.481
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	160	0.44	1.000000	11:46:21 AM	3.4250	3.4250	3.525
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	166	0.45	-	-	-	-	3.777
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	167	0.46	583.139000	11:22:45 AM	3.4600	3.4397	3.446
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	181	0.50	71.596000	3:01:57 PM	3.4500	3.4462	3.425
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	188	0.52	20.095000	11:27:07 AM	3.4550	3.4546	3.404
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	195	0.53	-	-	-	-	3.430
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	202	0.55	-	-	-	-	3.405
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	209	0.57	-	-	-	-	3.521
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	216	0.59	-	-	-	-	3.519
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	219	0.60	157.870000	2:46:10 PM	3.8900	3.7792	3.810
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	237	0.65	127.189000	10:51:29 AM	3.4750	3.4750	3.539
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	244	0.67	17.360000	3:52:38 PM	3.7500	3.7500	3.750
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	251	0.69	-	-	-	-	3.588
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	258	0.71	-	-	-	-	3.586
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	265	0.73	107.780000	2:12:01 PM	3.5250	3.5203	3.520
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	272	0.75	-	-	-	-	3.627
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	279	0.76	-	-	-	-	3.660
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	286	0.78	2.000000	10:47:35 AM	3.5750	3.5750	3.588
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	293	0.80	-	-	-	-	3.620

RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	307	0.84	2.000000	9:56:17 AM	3.5650	3.5650	3.640
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	321	0.88	23.599000	3:22:29 PM	3.6700	3.6573	3.683
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	335	0.92	-	-	-	-	3.667
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	349	0.96	100.000000	10:43:14 AM	3.8000	3.8000	3.796
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	349	0.96	20.695000	2:35:19 PM	3.6500	3.6270	3.661
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	350	0.96	112.700000	3:43:34 PM	3.8400	3.8201	3.808
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	363	0.99	50.977000	3:30:43 PM	3.6000	3.6436	3.660
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	377	1.03	-	-	-	-	3.696
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	468	1.28	108.000000	2:46:25 PM	3.8750	3.8519	3.850
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	508	1.39	103.250000	11:38:38 AM	3.8500	3.8791	3.887
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	545	1.49	44.000000	3:13:43 PM	3.8375	3.8034	3.856
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	562	1.54	30.000000	11:15:24 AM	3.8500	3.8500	3.864
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	601	1.65	-	-	-	-	3.831
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	647	1.77	33.100000	3:27:03 PM	3.9000	3.8651	3.961
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	776	2.13	100.000000	11:02:44 AM	3.9000	3.9000	3.902
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	811	2.22	2.200000	3:14:24 PM	3.9250	3.9273	3.925
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	867	2.37	10.700000	3:53:59 PM	3.9500	3.9489	3.882
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	874	2.39	-	-	-	-	3.876
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	921	2.52	-	-	-	-	3.967
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,033	2.83	204.450000	2:23:42 PM	3.9600	3.9661	3.982
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,062	2.91	-	-	-	-	4.007
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,104	3.02	-	-	-	-	3.999
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,138	3.12	-	-	-	-	4.029
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,186	3.25	339.940000	3:47:47 PM	4.0000	4.0233	4.024
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,188	3.25	1.000000	11:32:51 AM	4.1050	4.1050	4.005
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,264	3.46	-	-	-	-	4.066
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,280	3.50	50.500000	3:11:52 PM	3.9000	3.9703	4.007
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,324	3.63	4.200000	9:55:11 AM	4.1100	4.1100	4.081
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,362	3.73	-	-	-	-	4.245
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,440	3.94	1.200000	2:01:21 PM	4.3000	4.2583	4.234
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,509	4.13	-	-	-	-	4.137
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,650	4.52	4,690.400000	3:42:31 PM	4.1650	4.1562	4.161
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,689	4.62	-	-	-	-	4.184
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,733	4.75	-	-	-	-	4.203
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,796	4.92	-	-	-	-	4.219
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,811	4.96	0.100000	9:51:18 AM	4.2000	4.2000	4.237
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,894	5.19	-	-	-	-	4.245
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,046	5.60	660.000000	3:10:10 PM	4.3100	4.3047	4.314
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,048	5.61	-	-	-	-	4.283
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,196	6.01	10.600000	10:33:31 AM	4.3800	4.3800	4.349
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,237	6.13	-	-	-	-	4.328
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,277	6.23	-	-	-	-	4.336
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,328	6.37	-	-	-	-	4.346

RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,354	6.45	850.500000	3:59:08 PM	4.3250	4.2941	4.313
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,572	7.04	36.175000	11:53:02 AM	4.4500	4.4252	4.397
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,602	7.12	7.100000	3:28:40 PM	4.4500	4.5028	4.399
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,650	7.26	-	-	-	-	4.406
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,734	7.49	0.970000	2:17:55 PM	4.5500	4.5500	4.429
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,798	7.66	-	-	-	-	4.453
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,923	8.00	-	-	-	-	4.449
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,121	8.55	4.460000	10:15:31 AM	4.4800	4.4800	4.457
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,378	9.25	-	-	-	-	4.541
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,415	9.35	2,166.326000	3:57:30 PM	4.4900	4.4556	4.475
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,917	10.72	-	-	-	-	4.545
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,979	10.89	-	-	-	-	4.550
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,161	11.39	-	-	-	-	4.564
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,335	11.87	59.700000	3:45:07 PM	4.6300	4.6019	4.578
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,413	12.08	-	-	-	-	4.587
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,533	12.41	-	-	-	-	4.608
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,561	12.49	0.050000	2:17:26 PM	4.8200	4.8200	4.662
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,771	13.06	-	-	-	-	4.648
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,834	13.24	-	-	-	-	4.665
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,946	13.54	66.000000	2:36:51 PM	4.8750	4.8561	4.850
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,540	15.17	-	-	-	-	4.796
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,869	16.07	-	-	-	-	4.854
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,946	16.28	230.000000	2:09:37 PM	4.8750	4.8750	4.875
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,234	17.07	-	-	-	-	4.897
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,465	17.70	4.240000	11:18:04 AM	4.8500	4.8500	4.959
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,555	17.95	-	-	-	-	4.900
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,624	18.14	3.125000	3:42:42 PM	4.9250	4.9424	4.994
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,745	18.47	-	-	-	-	4.968
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,081	19.39	951.530000	3:33:20 PM	4.8700	4.8595	4.860
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,675	21.01	18.500000	2:55:20 PM	4.9650	4.9642	4.948