

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	2	0.01	-	-	-	-	-
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	9	0.03	-	-	-	-	3.140
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	16	0.04	1.000000	2:23:16 PM	3.1250	3.1250	3.162
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	23	0.06	-	-	-	-	3.234
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	30	0.08	-	-	-	-	3.226
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	37	0.10	1.000000	2:09:38 PM	3.1150	3.1150	3.243
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	44	0.12	42.723000	3:41:19 PM	3.2200	3.1781	3.227
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	51	0.14	19.601000	3:45:26 PM	3.1750	3.1847	3.210
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	58	0.16	10.340000	2:28:54 PM	3.3250	3.2330	3.273
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	65	0.18	4.300000	3:12:49 PM	3.2000	3.2070	3.267
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	72	0.20	376.524000	3:13:13 PM	3.2500	3.2606	3.259
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	74	0.20	3,358.930000	3:53:10 PM	3.7000	3.7339	3.739
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	79	0.22	15.651200	3:45:08 PM	3.2500	3.2500	3.273
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	86	0.24	149.959000	3:32:07 PM	3.2700	3.2764	3.269
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	93	0.26	778.736000	3:16:54 PM	3.2750	3.2581	3.259
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	100	0.27	-	-	-	-	3.341
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	108	0.30	-	-	-	-	3.353
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	121	0.33	1.500000	10:50:09 AM	3.3750	3.3750	3.313
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	125	0.34	1.000000	2:06:23 PM	3.8500	3.8500	3.787
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	128	0.35	4.750000	3:36:07 PM	3.3250	3.3171	3.467
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	135	0.37	2.798000	11:31:15 AM	3.3750	3.3479	3.350
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	142	0.39	10.000000	2:11:47 PM	3.4250	3.4250	3.476
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	149	0.41	5.010000	2:23:19 PM	3.4000	3.4000	3.494
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	156	0.43	-	-	-	-	3.502
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	162	0.44	35.000000	3:45:39 PM	3.8725	3.8519	3.778
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	163	0.45	4.910000	3:09:34 PM	3.3850	3.3891	3.448
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	177	0.49	58.042000	3:48:53 PM	3.4500	3.4396	3.447
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	184	0.50	3.812340	3:36:09 PM	3.4500	3.4408	3.437
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	191	0.52	-	-	-	-	3.445
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	198	0.54	-	-	-	-	3.405
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	205	0.56	5.000000	11:37:00 AM	3.4250	3.4250	3.522
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	212	0.58	-	-	-	-	3.522
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	215	0.59	151.990000	3:52:01 PM	3.8500	3.8057	3.855
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	233	0.64	-	-	-	-	3.539
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	240	0.66	1.000000	11:28:27 AM	3.7500	3.7500	3.608
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	247	0.68	5.100000	2:32:30 PM	3.7500	3.7500	3.578
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	254	0.70	0.500000	10:14:01 AM	3.7000	3.7000	3.578
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	261	0.72	-	-	-	-	3.520
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	268	0.73	2.000000	2:05:35 PM	3.5250	3.5250	3.627
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	275	0.75	-	-	-	-	3.660
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	282	0.77	4.000000	3:57:36 PM	3.7500	3.6750	3.588
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	289	0.79	-	-	-	-	3.615

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RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	303	0.83	-	-	-	-	3.635
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	317	0.87	-	-	-	-	3.682
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	331	0.91	384.048000	2:16:20 PM	3.7250	3.6773	3.676
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	345	0.95	0.500000	11:50:52 AM	3.8750	3.8750	3.756
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	345	0.95	355.891000	3:43:09 PM	3.6550	3.7009	3.703
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	346	0.95	20.100000	3:32:33 PM	3.7500	3.7506	3.808
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	359	0.98	28.498000	3:39:23 PM	3.6350	3.6452	3.654
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	373	1.02	-	-	-	-	3.722
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	464	1.27	40.000000	11:59:46 AM	3.8500	3.8525	3.833
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	504	1.38	27.000000	2:33:08 PM	3.6500	3.6500	3.867
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	541	1.48	160.000000	11:52:59 AM	3.8500	3.8550	3.855
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	558	1.53	94.300000	3:24:25 PM	3.8750	3.8782	3.866
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	597	1.64	10.000000	2:18:52 PM	3.8500	3.8500	3.855
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	643	1.76	141.400000	3:54:55 PM	3.9000	3.8951	3.891
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	772	2.11	-	-	-	-	3.893
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	807	2.21	20.870000	2:57:20 PM	4.0500	4.0521	3.931
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	863	2.36	4.500000	2:29:29 PM	4.1000	4.0611	3.871
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	870	2.38	1.100000	3:38:26 PM	3.9200	4.0836	3.904
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	917	2.51	-	-	-	-	3.976
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,029	2.82	490.010000	3:48:03 PM	3.9800	3.9872	3.985
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,058	2.90	-	-	-	-	4.022
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,100	3.01	-	-	-	-	3.997
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,134	3.11	-	-	-	-	4.048
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,182	3.24	462.120000	3:38:03 PM	4.0500	4.0499	4.048
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,184	3.24	10.200000	3:11:03 PM	4.1000	4.1000	4.040
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,260	3.45	-	-	-	-	4.092
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,276	3.49	142.000000	3:58:00 PM	4.0000	4.0014	4.029
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,320	3.61	-	-	-	-	4.078
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,358	3.72	-	-	-	-	4.227
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,436	3.93	26.500000	3:50:42 PM	4.4500	4.2640	4.237
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,505	4.12	-	-	-	-	4.178
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,646	4.51	2,510.761000	3:51:15 PM	4.2400	4.2464	4.245
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,685	4.61	101.500000	3:58:47 PM	4.3500	4.3480	4.350
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,729	4.73	-	-	-	-	4.256
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,792	4.91	-	-	-	-	4.277
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,807	4.95	3.557655	3:47:54 PM	4.3500	4.3340	4.291
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,890	5.18	-	-	-	-	4.308
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,042	5.59	-	-	-	-	4.312
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,044	5.60	-	-	-	-	4.356
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,192	6.00	5.604000	3:20:49 PM	4.4300	4.4219	4.470
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,233	6.11	-	-	-	-	4.411
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,273	6.22	-	-	-	-	4.421

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RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,324	6.36	-	-	-	-	4.433
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,350	6.43	401.000000	3:49:21 PM	4.3800	4.3576	4.366
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,568	7.03	13.380000	3:34:48 PM	4.6000	4.5605	4.527
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,598	7.11	15.000000	3:31:18 PM	4.6250	4.6283	4.498
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,646	7.24	-	-	-	-	4.506
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,730	7.47	-	-	-	-	4.527
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,794	7.65	7.000000	12:05:53 PM	4.6000	4.6000	4.600
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,919	7.99	-	-	-	-	4.554
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,117	8.53	58.000000	2:03:15 PM	4.6200	4.6200	4.633
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,374	9.24	-	-	-	-	4.629
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,411	9.34	1,750.000000	3:42:26 PM	4.5200	4.5497	4.540
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,913	10.71	-	-	-	-	4.632
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,975	10.88	-	-	-	-	4.636
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,157	11.38	-	-	-	-	4.646
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,331	11.86	253.740000	11:59:10 AM	4.6500	4.6505	4.650
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,409	12.07	2.100000	11:34:54 AM	4.7000	4.7000	4.663
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,529	12.40	-	-	-	-	4.679
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,557	12.48	2.700000	2:27:32 PM	4.9000	4.8185	4.716
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,767	13.05	-	-	-	-	4.710
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,830	13.22	16.000000	3:26:48 PM	4.9000	4.9000	4.723
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,942	13.53	18.000000	2:41:00 PM	4.9750	4.9569	4.851
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,536	15.16	-	-	-	-	4.829
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,865	16.06	-	-	-	-	4.881
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,942	16.27	1.500000	2:32:09 PM	5.2000	5.2000	4.874
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,230	17.06	-	-	-	-	4.929
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,461	17.69	3.000000	2:54:17 PM	4.9800	4.9800	4.982
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,551	17.94	-	-	-	-	4.922
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,620	18.13	71.420000	3:49:06 PM	5.0500	5.0411	4.981
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,741	18.46	-	-	-	-	5.013
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,077	19.38	1,972.330000	3:22:03 PM	5.0000	5.0010	4.999
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,671	21.00	5.000000	2:58:35 PM	5.1000	5.1000	4.948