

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 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	6	0.02	6.800000	3:14:08 PM	3.3000	3.1735	3.141
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	13	0.04	1.217050	3:37:16 PM	3.1250	3.1250	3.162
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	20	0.06	0.500000	11:44:11 AM	3.1250	3.1250	3.210
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	27	0.07	2.420649	3:37:19 PM	3.1250	3.2954	3.204
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	34	0.09	2.237319	11:44:58 AM	3.1250	3.1466	3.217
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	41	0.11	2.115000	11:55:21 AM	3.1750	3.1608	3.168
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	48	0.13	23.806000	3:33:18 PM	3.1750	3.1860	3.194
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	55	0.15	17.447000	3:33:15 PM	3.2000	3.1908	3.476
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	62	0.17	2.500000	11:12:09 AM	3.1750	3.1750	3.263
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	69	0.19	345.338000	3:59:36 PM	3.2750	3.2698	3.269
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	71	0.19	1,338.660000	3:43:38 PM	3.7200	3.7167	3.780
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	76	0.21	133.570000	3:42:34 PM	3.2500	3.2684	3.268
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	83	0.23	499.537000	3:53:48 PM	3.2750	3.2796	3.276
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	90	0.25	115.351000	3:45:07 PM	3.2800	3.2424	3.261
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	97	0.27	2.990560	2:43:00 PM	3.7500	3.3284	3.351
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	105	0.29	-	-	-	-	3.365
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	118	0.32	0.869000	11:06:54 AM	3.2250	3.2250	3.603
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	122	0.33	-	-	-	-	3.820
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	125	0.34	1.010000	10:55:47 AM	3.2500	3.2500	3.461
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	132	0.36	7.500000	3:55:11 PM	3.4000	3.3291	3.350
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	139	0.38	-	-	-	-	3.475
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	146	0.40	204.333000	3:39:34 PM	3.3750	3.4485	3.455
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	153	0.42	-	-	-	-	3.600
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	159	0.44	-	-	-	-	3.826
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	160	0.44	10.000000	2:37:48 PM	3.4200	3.4200	3.438
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	174	0.48	748.252000	3:51:30 PM	3.4000	3.4615	3.454
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	181	0.50	9.500000	11:56:40 AM	3.4050	3.4042	3.470
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	188	0.52	10.220000	3:43:41 PM	3.4500	3.4500	3.467
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	195	0.53	-	-	-	-	3.461
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	202	0.55	-	-	-	-	3.542
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	209	0.57	-	-	-	-	3.545
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	212	0.58	1,337.520000	3:55:09 PM	3.8450	3.8272	3.851
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	230	0.63	-	-	-	-	3.538
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	237	0.65	1,000.000000	11:20:31 AM	3.7500	3.7500	3.678
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	244	0.67	7.210000	3:32:46 PM	3.7500	3.7500	3.750
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	251	0.69	-	-	-	-	3.604
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	258	0.71	16.750000	3:40:41 PM	3.5250	3.5250	3.545
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	265	0.73	1.019000	2:25:50 PM	3.5500	3.5500	3.627
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	272	0.75	-	-	-	-	3.674
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	279	0.76	-	-	-	-	3.588
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	286	0.78	-	-	-	-	3.641
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	300	0.82	-	-	-	-	3.656

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RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	314	0.86	-	-	-	-	3.690
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	328	0.90	32.500000	2:12:27 PM	3.6500	3.6481	3.676
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	342	0.94	-	-	-	-	3.726
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	342	0.94	31.540000	2:44:02 PM	3.6500	3.6488	3.702
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	343	0.94	67.996000	3:43:31 PM	4.0000	3.9816	3.987
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	356	0.98	229.711000	3:01:50 PM	3.6250	3.6669	3.663
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	370	1.01	-	-	-	-	3.823
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	461	1.26	-	-	-	-	3.868
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	501	1.37	-	-	-	-	3.981
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	538	1.47	52.780000	3:17:57 PM	4.0500	4.0500	3.952
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	555	1.52	0.050000	10:41:11 AM	4.0000	4.0000	4.012
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	594	1.63	-	-	-	-	3.959
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	640	1.75	-	-	-	-	3.915
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	769	2.11	-	-	-	-	4.006
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	804	2.20	-	-	-	-	4.051
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	860	2.36	-	-	-	-	3.994
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	867	2.37	-	-	-	-	4.041
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	914	2.50	-	-	-	-	4.102
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,026	2.81	10.000000	3:39:19 PM	4.1250	4.1250	4.071
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,055	2.89	-	-	-	-	4.160
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,097	3.00	-	-	-	-	4.150
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,131	3.10	-	-	-	-	4.191
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,179	3.23	1,101.150000	3:33:25 PM	4.1750	4.2030	4.196
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,181	3.23	20.000000	11:27:29 AM	4.2500	4.2500	4.191
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,257	3.44	-	-	-	-	4.240
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,273	3.49	41.000000	3:46:00 PM	4.3500	4.2274	4.090
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,317	3.61	105.720000	3:13:57 PM	4.2000	4.3786	4.400
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,355	3.71	-	-	-	-	4.358
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,433	3.92	201.600000	3:27:19 PM	4.4250	4.4253	4.480
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,502	4.11	-	-	-	-	4.334
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,643	4.50	4,866.500000	3:59:46 PM	4.3850	4.4558	4.394
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,682	4.61	120.930000	2:43:06 PM	4.5000	4.4988	4.454
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,726	4.73	-	-	-	-	4.410
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,789	4.90	-	-	-	-	4.431
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,804	4.94	-	-	-	-	4.442
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,887	5.17	-	-	-	-	4.460
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,039	5.58	345.000000	3:39:54 PM	4.6500	4.6417	4.637
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,041	5.59	-	-	-	-	4.501
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,189	5.99	21.950000	2:42:27 PM	4.7100	4.7190	4.443
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,230	6.11	-	-	-	-	4.550
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,270	6.22	-	-	-	-	4.559
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,321	6.36	-	-	-	-	4.570

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,347	6.43	1,249.185000	3:56:14 PM	4.6000	4.5771	4.553
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,565	7.02	5.500000	2:36:30 PM	4.9500	4.8027	4.528
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,595	7.11	5.750000	10:35:23 AM	4.8000	4.8000	4.631
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,643	7.24	-	-	-	-	4.640
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,727	7.47	-	-	-	-	4.610
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,791	7.64	-	-	-	-	4.561
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,916	7.98	-	-	-	-	4.697
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,114	8.53	1,422.150000	3:31:25 PM	4.8250	4.9123	4.808
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,371	9.23	-	-	-	-	4.808
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,408	9.33	5,768.060000	3:56:33 PM	4.7800	4.8019	4.780
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,910	10.71	-	-	-	-	4.892
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,972	10.88	-	-	-	-	4.903
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,154	11.37	-	-	-	-	4.936
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,328	11.85	970.966157	3:23:07 PM	4.9750	5.0201	4.979
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,406	12.06	-	-	-	-	4.980
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,526	12.39	-	-	-	-	5.002
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,554	12.47	9.133000	10:18:31 AM	5.3500	5.2431	5.031
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,764	13.04	25.000000	11:52:12 AM	5.2600	5.2600	5.044
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,827	13.22	-	-	-	-	5.057
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,939	13.52	3.600000	3:40:28 PM	5.2500	5.2465	4.855
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,533	15.15	-	-	-	-	5.175
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,862	16.05	-	-	-	-	5.227
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,939	16.26	-	-	-	-	4.971
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,227	17.05	-	-	-	-	5.274
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,458	17.68	0.500000	10:40:17 AM	5.3300	5.3300	5.315
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,548	17.93	-	-	-	-	5.271
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,617	18.12	175.753000	3:14:04 PM	5.3500	5.3200	5.337
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,738	18.45	-	-	-	-	5.329
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,074	19.37	4,080.700000	3:48:55 PM	5.2750	5.3330	5.278
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,668	20.99	8.690000	2:59:44 PM	5.5000	5.5000	4.948