

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	5	0.01	4.436526	11:31:00 AM	3.3500	3.1180	3.141
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	12	0.03	-	-	-	-	3.162
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	19	0.05	8.650000	2:48:57 PM	3.1250	3.1870	3.214
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	26	0.07	2.022000	2:38:15 PM	3.1650	3.1353	3.209
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	33	0.09	6.390000	3:02:44 PM	3.2500	3.2999	3.219
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	40	0.11	1.252000	2:39:38 PM	3.1650	3.1590	3.168
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	47	0.13	-	-	-	-	3.194
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	54	0.15	0.521000	11:09:38 AM	3.2750	3.2750	3.481
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	61	0.17	1.500000	10:46:18 AM	3.2000	3.2000	3.269
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	68	0.19	1,473.686000	3:41:46 PM	3.2200	3.2729	3.268
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	70	0.19	587.106619	3:38:00 PM	3.6750	3.6920	3.713
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	75	0.21	276.131000	3:43:45 PM	3.2500	3.2648	3.267
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	82	0.23	2,221.004000	3:50:59 PM	3.2700	3.2786	3.278
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	89	0.24	511.000000	2:56:59 PM	3.2750	3.2751	3.263
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	96	0.26	-	-	-	-	3.389
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	104	0.29	-	-	-	-	3.371
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	117	0.32	10.981000	3:19:29 PM	3.3250	3.3400	3.603
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	121	0.33	0.500000	11:58:12 AM	3.7750	3.7750	3.783
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	124	0.34	-	-	-	-	3.460
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	131	0.36	0.401000	2:50:55 PM	3.3000	3.3000	3.361
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	138	0.38	-	-	-	-	3.475
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	145	0.40	-	-	-	-	3.455
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	152	0.42	274.714000	3:12:43 PM	3.4700	3.4700	3.549
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	158	0.43	25.000000	11:59:17 AM	3.7750	3.7750	3.801
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	159	0.44	245.490000	3:47:59 PM	3.3850	3.4699	3.465
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	173	0.47	140.246000	3:26:11 PM	3.4500	3.4518	3.455
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	180	0.49	138.810000	3:20:22 PM	3.4500	3.4993	3.500
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	187	0.51	2.000000	3:43:00 PM	3.4500	3.4500	3.470
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	194	0.53	-	-	-	-	3.471
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	201	0.55	-	-	-	-	3.546
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	208	0.57	-	-	-	-	3.551
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	211	0.58	476.160000	3:53:57 PM	3.7500	3.7985	3.838
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	229	0.63	-	-	-	-	3.538
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	236	0.65	2.000000	11:37:08 AM	3.5850	3.5850	3.679
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	243	0.67	-	-	-	-	3.750
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	250	0.68	-	-	-	-	3.614
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	257	0.70	1.100000	2:12:41 PM	3.5250	3.5250	3.545
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	264	0.72	-	-	-	-	3.671
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	271	0.74	-	-	-	-	3.682
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	278	0.76	2.000000	11:58:36 AM	3.6000	3.6000	3.605
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	285	0.78	60.000000	11:37:30 AM	3.6250	3.6250	3.625
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	299	0.82	45.000000	11:37:52 AM	3.6500	3.6500	3.665

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RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	313	0.86	-	-	-	-	3.694
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	327	0.90	60.600000	3:52:03 PM	3.7250	3.7092	3.676
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	341	0.93	1.500000	11:59:59 AM	3.9250	3.9250	3.695
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	341	0.93	68.507000	3:10:38 PM	3.6500	3.6499	3.687
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	342	0.94	106.724500	11:49:37 AM	3.9500	3.9065	3.974
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	355	0.97	106.561000	3:47:47 PM	3.6500	3.6715	3.666
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	369	1.01	-	-	-	-	3.826
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	460	1.26	1.000000	9:11:16 AM	4.1000	4.1000	3.872
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	500	1.37	1,111.000000	3:16:28 PM	4.0250	4.0477	4.020
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	537	1.47	-	-	-	-	3.934
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	554	1.52	31.950000	3:25:21 PM	4.1500	4.0489	4.014
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	593	1.62	-	-	-	-	3.960
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	639	1.75	11.830000	3:58:55 PM	4.0000	4.0199	3.978
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	768	2.10	-	-	-	-	4.008
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	803	2.20	5.000000	9:29:19 AM	4.0500	4.0500	4.049
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	859	2.35	-	-	-	-	3.997
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	866	2.37	19.400000	11:30:05 AM	4.1000	4.0948	4.040
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	913	2.50	-	-	-	-	4.094
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,025	2.81	105.650000	3:55:21 PM	4.0500	4.0500	4.064
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,054	2.89	-	-	-	-	4.146
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,096	3.00	3.000000	3:09:36 PM	4.2800	4.2800	4.136
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,130	3.09	-	-	-	-	4.173
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,178	3.23	451.000000	3:50:30 PM	4.0500	4.0986	4.089
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,180	3.23	-	-	-	-	4.172
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,256	3.44	-	-	-	-	4.215
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,272	3.48	-	-	-	-	4.086
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,316	3.60	-	-	-	-	4.402
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,354	3.71	-	-	-	-	4.319
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,432	3.92	115.155000	3:21:11 PM	4.3100	4.3472	4.361
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,501	4.11	-	-	-	-	4.295
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,642	4.50	5,368.315000	3:52:00 PM	4.3000	4.3034	4.295
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,681	4.60	-	-	-	-	4.454
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,725	4.72	-	-	-	-	4.360
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,788	4.90	-	-	-	-	4.377
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,803	4.94	2.329603	3:06:38 PM	4.6000	4.6287	4.387
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,886	5.16	-	-	-	-	4.403
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,038	5.58	969.713000	3:41:43 PM	4.4750	4.4944	4.501
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,040	5.59	-	-	-	-	4.440
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,188	5.99	27.464000	3:59:25 PM	4.5600	4.5965	4.444
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,229	6.10	-	-	-	-	4.484
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,269	6.21	-	-	-	-	4.492
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,320	6.35	-	-	-	-	4.503

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,346	6.42	6,967.000000	3:51:09 PM	4.4750	4.5109	4.465
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,564	7.02	65.051000	2:57:45 PM	4.5000	4.5885	4.529
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,594	7.10	7.314000	11:58:00 AM	4.8000	4.8019	4.560
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,642	7.23	-	-	-	-	4.570
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,726	7.46	67.500000	2:55:57 PM	4.6000	4.5774	4.585
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,790	7.64	-	-	-	-	4.500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,915	7.98	-	-	-	-	4.623
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,113	8.52	872.000000	3:39:48 PM	4.7000	4.7237	4.700
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,370	9.23	-	-	-	-	4.729
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,407	9.33	7,223.600000	3:41:11 PM	4.6650	4.6935	4.662
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,909	10.70	50.288000	2:56:54 PM	4.8500	4.8507	4.850
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,971	10.87	-	-	-	-	4.820
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,153	11.37	-	-	-	-	4.849
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,327	11.85	831.000000	3:45:38 PM	4.8800	4.8692	4.873
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,405	12.06	-	-	-	-	4.889
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,525	12.39	4.300000	11:14:42 AM	5.3000	5.3000	4.909
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,553	12.47	29.000000	3:50:25 PM	5.1250	5.1258	4.937
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,763	13.04	1.000000	2:02:09 PM	5.0000	5.0000	4.950
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,826	13.21	-	-	-	-	4.962
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,938	13.52	10.000000	11:51:26 AM	5.2750	5.2375	4.781
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,532	15.15	-	-	-	-	5.080
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,861	16.05	-	-	-	-	5.130
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,938	16.26	18.000000	10:38:34 AM	5.3900	5.3900	4.898
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,226	17.05	-	-	-	-	5.172
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,457	17.68	31.500000	3:15:39 PM	5.1750	5.1750	5.209
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,547	17.93	-	-	-	-	5.169
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,616	18.11	141.722000	3:58:25 PM	5.3100	5.1977	5.258
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,737	18.45	-	-	-	-	5.207
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,073	19.37	2,284.000000	3:56:21 PM	5.1000	5.1943	5.110
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,667	20.99	22.000000	11:36:37 AM	5.3000	5.3118	4.811