

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	2	0.01	-	-	-	-	-	-
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	9	0.03	3.700000	10:24:32 AM	3.2000	3.2000	3.175	
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	16	0.04	0.500000	11:23:34 AM	3.2250	3.2250	3.174	
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	23	0.06	1.500000	2:53:10 PM	3.0000	3.0000	3.170	
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	30	0.08	3.620000	2:43:54 PM	3.0000	3.0518	3.173	
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	37	0.10	-	-	-	-	3.168	
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	44	0.12	-	-	-	-	3.194	
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	51	0.14	-	-	-	-	3.286	
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	58	0.16	1.000000	2:13:58 PM	3.2000	3.2000	3.212	
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	65	0.18	23.078000	3:21:32 PM	3.0500	3.1346	3.268	
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	67	0.18	31.350000	3:23:41 PM	3.6000	3.6691	3.736	
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	72	0.20	77.510000	11:58:22 AM	3.2250	3.2419	3.262	
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	79	0.22	1,449.365000	3:42:55 PM	3.1250	3.2201	3.153	
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	86	0.24	113.040000	3:11:03 PM	3.1250	3.1313	3.199	
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	93	0.26	709.152300	3:12:11 PM	3.1500	3.1172	3.075	
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	101	0.28	-	-	-	-	3.305	
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	114	0.31	41.401000	3:38:30 PM	3.3000	3.3390	3.603	
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	118	0.32	12.100000	3:56:45 PM	3.7750	3.7510	3.793	
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	121	0.33	91.700000	3:43:58 PM	3.2500	3.3455	3.350	
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	128	0.35	-	-	-	-	3.331	
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	135	0.37	-	-	-	-	3.425	
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	142	0.39	10.301000	2:15:28 PM	3.3750	3.3750	3.455	
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	149	0.41	-	-	-	-	3.549	
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	155	0.42	1.710000	3:49:59 PM	3.7750	3.7750	3.816	
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	156	0.43	4.044000	2:19:01 PM	3.3850	3.3850	3.465	
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	170	0.47	47.424000	3:11:41 PM	3.4500	3.4261	3.455	
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	177	0.49	5.000000	2:44:36 PM	3.4250	3.4250	3.500	
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	184	0.50	9.300000	3:43:14 PM	3.4500	3.4231	3.470	
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	191	0.52	-	-	-	-	3.485	
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	198	0.54	-	-	-	-	3.544	
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	205	0.56	182.000000	3:06:16 PM	3.6000	3.6000	3.600	
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	208	0.57	2,292.181000	3:46:17 PM	3.8000	3.7767	3.805	
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	226	0.62	-	-	-	-	3.538	
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	233	0.64	4.070000	2:39:26 PM	3.7500	3.7500	3.679	
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	240	0.66	-	-	-	-	3.750	
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	247	0.68	-	-	-	-	3.615	
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	254	0.70	-	-	-	-	3.545	
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	261	0.72	2.000000	11:00:35 AM	3.5500	3.5500	3.672	
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	268	0.73	0.581720	9:14:15 AM	3.6600	3.6600	3.674	
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	275	0.75	2.000000	11:00:11 AM	3.6000	3.6000	3.621	
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	282	0.77	8.000000	2:05:15 PM	3.6000	3.6000	3.625	
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	296	0.81	-	-	-	-	3.667	

RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	310	0.85	1.600000	11:03:16 AM	3.6750	3.6750	3.691
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	324	0.89	6.700000	2:31:03 PM	3.6000	3.6561	3.676
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	338	0.93	-	-	-	-	3.763
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	338	0.93	3.500000	3:15:02 PM	3.6250	3.6293	3.684
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	339	0.93	167.700000	3:46:32 PM	3.8975	3.9425	3.963
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	352	0.96	49.417000	3:44:13 PM	3.6500	3.6482	3.666
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	366	1.00	-	-	-	-	3.877
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	457	1.25	4.567000	11:46:19 AM	3.9000	3.9328	3.924
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	497	1.36	-	-	-	-	4.025
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	534	1.46	-	-	-	-	3.928
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	551	1.51	44.593000	10:55:43 AM	4.0000	4.0000	4.015
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	590	1.62	-	-	-	-	4.008
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	636	1.74	966.220000	3:11:08 PM	4.0500	4.0253	4.033
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	765	2.09	0.005000	3:27:01 PM	4.0500	4.0500	4.068
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	800	2.19	-	-	-	-	4.103
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	856	2.34	-	-	-	-	4.071
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	863	2.36	18.000000	2:34:32 PM	4.0500	4.0486	4.104
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	910	2.49	-	-	-	-	4.151
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,022	2.80	576.137000	10:54:08 AM	4.0600	4.0978	4.076
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,051	2.88	-	-	-	-	4.207
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,093	2.99	-	-	-	-	4.206
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,127	3.09	-	-	-	-	4.236
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,175	3.22	229.551000	3:38:09 PM	4.1500	4.2648	4.275
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,177	3.22	0.500000	11:12:51 AM	4.1200	4.1200	4.241
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,253	3.43	-	-	-	-	4.281
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,269	3.47	2.700000	3:38:16 PM	4.2750	4.2750	4.311
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,313	3.60	-	-	-	-	4.403
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,351	3.70	-	-	-	-	4.369
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,429	3.91	39.900000	3:53:51 PM	4.4800	4.4484	4.361
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,498	4.10	-	-	-	-	4.366
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,639	4.49	1,640.100000	3:57:28 PM	4.4750	4.4271	4.474
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,678	4.59	-	-	-	-	4.454
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,722	4.72	-	-	-	-	4.430
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,785	4.89	-	-	-	-	4.448
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,800	4.93	20.950000	3:33:41 PM	4.4750	4.4693	4.457
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,883	5.16	-	-	-	-	4.473
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,035	5.57	100.000000	2:52:40 PM	4.7000	4.7000	4.613
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,037	5.58	-	-	-	-	4.507
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,185	5.98	7.050000	3:47:17 PM	4.7500	4.7500	4.444
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,226	6.09	-	-	-	-	4.549
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,266	6.20	-	-	-	-	4.556
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,317	6.34	-	-	-	-	4.566
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,343	6.42	262.000000	3:50:50 PM	4.6500	4.6492	4.650

RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,561	7.01	74.300000	2:30:02 PM	4.6250	4.6348	4.591
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,591	7.09	18.601000	10:55:03 AM	4.6500	4.6876	4.618
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,639	7.23	-	-	-	-	4.626
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,723	7.46	-	-	-	-	4.585
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,787	7.63	-	-	-	-	4.578
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,912	7.97	-	-	-	-	4.674
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,110	8.52	-	-	-	-	4.700
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,367	9.22	-	-	-	-	4.763
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,404	9.32	100.000000	-	-	-	4.785
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,906	10.69	51.763000	11:55:54 AM	4.8250	4.8344	4.836
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,968	10.86	-	-	-	-	4.839
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,150	11.36	-	-	-	-	4.862
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,324	11.84	30.000000	2:01:14 PM	5.0300	5.0342	4.873
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,402	12.05	-	-	-	-	4.894
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,522	12.38	-	-	-	-	4.913
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,550	12.46	60.050000	2:58:22 PM	5.3000	4.9309	4.925
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,760	13.03	-	-	-	-	4.949
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,823	13.21	-	-	-	-	4.961
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,935	13.51	-	-	-	-	4.831
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,529	15.14	-	-	-	-	5.081
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,858	16.04	-	-	-	-	5.138
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,935	16.25	6.000000	3:58:23 PM	5.3500	5.3500	4.970
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,223	17.04	1.500000	2:01:41 PM	5.1600	5.1600	5.192
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,454	17.67	0.500000	9:28:07 AM	5.1800	5.1800	5.232
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,544	17.92	1.800000	2:01:31 PM	5.1600	5.1600	5.207
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,613	18.11	6.700000	3:26:12 PM	5.2500	5.2073	5.259
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,734	18.44	-	-	-	-	5.244
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,070	19.36	370.500000	3:59:46 PM	5.2000	5.2000	5.200
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,664	20.98	23.322810	2:39:42 PM	5.3000	5.2842	4.970