

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	1	0.00	-	-	-	-	-
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	8	0.02	-	-	-	-	3.167
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	15	0.04	-	-	-	-	3.157
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	22	0.06	9.940000	2:30:35 PM	3.1500	3.0820	3.153
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	29	0.08	-	-	-	-	3.156
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	36	0.10	1.420000	2:11:46 PM	3.0500	3.0606	3.168
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	43	0.12	0.400000	11:27:18 AM	3.0250	3.0250	3.172
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	50	0.14	2.100000	3:23:32 PM	3.3500	3.1262	3.286
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	57	0.16	3.210000	2:36:21 PM	3.0500	3.0523	3.186
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	64	0.18	15.933000	3:48:43 PM	3.1150	3.0938	3.268
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	66	0.18	226.310000	3:35:37 PM	3.6500	3.6750	3.716
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	71	0.19	1.400000	11:45:10 AM	3.0500	3.0500	3.262
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	78	0.21	805.300000	3:57:10 PM	3.0500	3.0530	3.063
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	85	0.23	547.922000	3:41:02 PM	3.0500	3.0992	3.112
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	92	0.25	420.562000	3:50:09 PM	3.0500	3.1000	3.103
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	100	0.27	21.898000	11:44:59 AM	3.1750	3.1750	3.268
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	113	0.31	92.296000	3:39:25 PM	3.3000	3.2020	3.402
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	117	0.32	16.884000	2:38:50 PM	3.7950	3.7608	3.736
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	120	0.33	30.494000	3:57:35 PM	3.2250	3.2113	3.350
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	127	0.35	70.687000	3:42:58 PM	3.2500	3.2489	3.305
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	134	0.37	0.500000	11:09:02 AM	3.4000	3.4000	3.393
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	141	0.39	32.109000	2:56:42 PM	3.3500	3.3550	3.456
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	148	0.41	-	-	-	-	3.549
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	154	0.42	-	-	-	-	3.754
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	155	0.42	6.085000	2:44:41 PM	3.3750	3.3750	3.465
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	169	0.46	60.395000	3:46:18 PM	3.4000	3.3997	3.443
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	176	0.48	0.220000	2:56:15 PM	3.4000	3.4000	3.500
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	183	0.50	1,806.172000	3:45:24 PM	3.4050	3.3754	3.386
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	190	0.52	-	-	-	-	3.476
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	197	0.54	-	-	-	-	3.532
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	204	0.56	7.140000	3:58:33 PM	3.4500	3.4500	3.600
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	207	0.57	261.909000	3:55:11 PM	3.7700	3.7342	3.791
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	225	0.62	-	-	-	-	3.538
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	232	0.64	109.338000	3:54:44 PM	3.7500	3.7500	3.750
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	239	0.65	15.020000	2:46:25 PM	3.7500	3.7500	3.750
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	246	0.67	-	-	-	-	3.611
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	253	0.69	6.250000	2:25:13 PM	3.5500	3.5815	3.545
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	260	0.71	-	-	-	-	3.631
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	267	0.73	1.600000	2:09:11 PM	3.5700	3.5700	3.672
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	274	0.75	-	-	-	-	3.627
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	281	0.77	-	-	-	-	3.625
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	295	0.81	2.000000	11:32:23 AM	3.6000	3.6000	3.670

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RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	309	0.85	2.000000	11:32:24 AM	3.6000	3.6000	3.692
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	323	0.88	4.980000	3:51:32 PM	3.6000	3.6503	3.686
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	337	0.92	200.000000	11:45:10 AM	3.8000	3.8000	3.800
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	337	0.92	38.501000	10:40:23 AM	3.6250	3.6688	3.682
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	338	0.93	324.000000	3:24:19 PM	3.7950	3.8224	3.798
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	351	0.96	163.547000	3:45:41 PM	3.6500	3.6677	3.667
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	365	1.00	-	-	-	-	3.824
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	365	1.00	104.526000	3:56:22 PM	3.6400	3.6467	3.693
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	456	1.25	1.000000	10:17:31 AM	4.1000	4.1000	3.873
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	496	1.36	1,456.606000	3:15:47 PM	3.9350	3.9404	3.956
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	533	1.46	-	-	-	-	3.921
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	550	1.51	8.080000	3:04:51 PM	3.9500	3.9500	4.016
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	589	1.61	-	-	-	-	3.960
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	635	1.74	1,218.245000	3:53:46 PM	3.9850	4.0149	4.019
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	764	2.09	-	-	-	-	4.027
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	799	2.19	-	-	-	-	4.061
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	855	2.34	-	-	-	-	4.036
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	862	2.36	-	-	-	-	4.066
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	909	2.49	-	-	-	-	4.112
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,021	2.80	-	-	-	-	4.075
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,050	2.88	-	-	-	-	4.173
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,092	2.99	-	-	-	-	4.174
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,126	3.08	-	-	-	-	4.204
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,174	3.21	28.020000	3:56:24 PM	4.3000	4.1921	4.188
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,176	3.22	-	-	-	-	4.211
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,252	3.43	-	-	-	-	4.252
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,268	3.47	-	-	-	-	4.301
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,312	3.59	2.200000	2:20:40 PM	4.3250	4.3250	4.403
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,350	3.70	-	-	-	-	4.337
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,428	3.91	47.300000	3:55:31 PM	4.4600	4.4378	4.362
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,497	4.10	-	-	-	-	4.341
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,638	4.49	3,669.700000	3:52:53 PM	4.4050	4.3851	4.401
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,677	4.59	-	-	-	-	4.454
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,721	4.71	-	-	-	-	4.410
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,784	4.88	-	-	-	-	4.428
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,799	4.93	-	-	-	-	4.437
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,882	5.15	-	-	-	-	4.454
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,034	5.57	521.000000	3:26:50 PM	4.5300	4.5473	4.548
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,036	5.57	-	-	-	-	4.489
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,184	5.98	5.000000	11:00:42 AM	4.5500	4.5500	4.444
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,225	6.09	-	-	-	-	4.531
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,265	6.20	-	-	-	-	4.539

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RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,316	6.34	-	-	-	-	4.548
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,342	6.41	3,052.200000	3:58:32 PM	4.5455	4.5547	4.550
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,560	7.01	2.025000	11:49:33 AM	4.6300	4.6300	4.575
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,590	7.09	9.800000	3:56:33 PM	4.6500	4.6500	4.600
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,638	7.22	-	-	-	-	4.608
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,722	7.45	1.150000	3:12:14 PM	4.5000	4.5000	4.585
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,786	7.63	-	-	-	-	4.568
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,911	7.97	-	-	-	-	4.657
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,109	8.51	-	-	-	-	4.699
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,366	9.22	-	-	-	-	4.751
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,403	9.32	3,160.410000	3:45:35 PM	4.7125	4.6920	4.705
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,905	10.69	34.000000	3:08:22 PM	4.8500	4.8500	4.835
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,967	10.86	-	-	-	-	4.844
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,149	11.36	-	-	-	-	4.873
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,323	11.84	50.000000	3:00:12 PM	4.9500	4.9500	4.928
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,401	12.05	-	-	-	-	4.911
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,521	12.38	-	-	-	-	4.929
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,549	12.45	-	-	-	-	4.925
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,759	13.03	-	-	-	-	4.965
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,822	13.20	-	-	-	-	4.975
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,934	13.51	1.000000	3:00:58 PM	5.1300	5.1300	4.856
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,528	15.14	-	-	-	-	5.066
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,857	16.04	-	-	-	-	5.103
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,934	16.25	9.000000	10:16:52 AM	5.3500	5.2833	5.351
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,222	17.04	-	-	-	-	5.138
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,453	17.67	-	-	-	-	5.164
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,543	17.91	-	-	-	-	5.138
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,612	18.10	612.580000	3:40:00 PM	5.2300	5.1765	5.175
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,733	18.43	-	-	-	-	5.117
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,069	19.35	761.700000	3:56:36 PM	5.1250	5.0924	5.108
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,663	20.98	-	-	-	-	5.401