

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 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	6	0.02	-	-	-	-	3.171
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	13	0.04	0.080000	2:10:34 PM	3.1000	3.1000	3.162
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	20	0.06	0.300000	3:09:54 PM	3.0000	3.0000	3.159
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	27	0.07	-	-	-	-	3.161
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	34	0.09	0.164000	11:51:16 AM	3.0500	3.0500	3.167
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	41	0.11	-	-	-	-	3.170
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	48	0.13	1.123000	3:54:00 PM	3.0500	3.0500	3.286
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	55	0.15	2.557000	3:56:58 PM	3.0500	3.0500	3.180
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	62	0.17	13.380000	2:30:49 PM	3.0500	3.0952	3.268
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	64	0.18	930.968000	3:01:41 PM	3.6500	3.6541	3.690
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	69	0.19	3.000000	2:19:02 PM	3.0500	3.0500	3.262
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	76	0.21	9.375000	3:50:24 PM	3.0500	3.0392	3.055
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	83	0.23	105.010000	3:36:43 PM	3.0500	3.0500	3.120
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	90	0.25	1,052.888000	3:58:35 PM	3.0350	3.0512	3.075
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	98	0.27	9.273000	11:08:46 AM	3.1000	3.1000	3.244
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	111	0.30	30.007000	3:42:35 PM	3.2750	3.2490	3.200
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	115	0.32	7.940000	3:57:25 PM	3.7750	3.7737	3.734
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	118	0.32	18.480000	3:51:42 PM	3.2500	3.2500	3.350
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	125	0.34	11.111000	3:18:43 PM	3.2500	3.2175	3.290
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	132	0.36	16.780000	3:34:11 PM	3.3700	3.2494	3.367
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	139	0.38	2.000000	2:06:12 PM	3.3000	3.3000	3.453
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	146	0.40	-	-	-	-	3.549
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	152	0.42	3.600000	3:13:38 PM	3.7500	3.7500	3.759
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	153	0.42	24.000000	2:30:51 PM	3.3350	3.3425	3.465
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	167	0.46	130.412000	3:27:56 PM	3.3350	3.3635	3.392
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	174	0.48	1.100000	2:03:08 PM	3.4250	3.4250	3.497
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	181	0.50	1,024.120000	3:44:30 PM	3.3750	3.3355	3.363
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	188	0.52	-	-	-	-	3.469
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	195	0.53	2.028000	11:20:00 AM	3.4150	3.4150	3.500
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	202	0.55	25.230000	3:44:15 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	205	0.56	617.620000	3:57:17 PM	3.7650	3.7445	3.781
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	223	0.61	-	-	-	-	3.539
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	230	0.63	27.420000	3:53:06 PM	3.7500	3.7500	3.750
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	237	0.65	46.860000	2:46:38 PM	3.7500	3.7500	3.750
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	244	0.67	-	-	-	-	3.607
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	251	0.69	-	-	-	-	3.563
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	258	0.71	-	-	-	-	3.630
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	265	0.73	-	-	-	-	3.666
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	272	0.75	-	-	-	-	3.633
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	279	0.76	-	-	-	-	3.625
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	293	0.80	-	-	-	-	3.673
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	307	0.84	1.000000	11:37:54 AM	3.6250	3.6250	3.692

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RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	321	0.88	2.000000	2:26:46 PM	3.6000	3.6000	3.703
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	335	0.92	-	-	-	-	3.780
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	335	0.92	1.250000	11:10:56 AM	3.6250	3.6250	3.688
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	336	0.92	657.900000	3:31:04 PM	3.9000	3.8993	3.900
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	349	0.96	124.590000	3:34:07 PM	3.6600	3.6569	3.666
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	363	0.99	-	-	-	-	3.846
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	363	0.99	108.950000	3:21:16 PM	3.6550	3.6432	3.683
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	454	1.24	-	-	-	-	3.895
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	494	1.35	66.500000	3:53:39 PM	3.9750	3.9423	3.962
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	531	1.45	-	-	-	-	4.008
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	548	1.50	50.000000	3:35:57 PM	4.0250	3.9935	4.028
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	587	1.61	32.000000	3:24:49 PM	4.0500	4.0500	3.980
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	633	1.73	5.000000	11:48:54 AM	4.0000	4.0100	4.064
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	762	2.09	1.600000	2:29:08 PM	4.0500	4.0500	4.052
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	797	2.18	3.800000	2:59:46 PM	4.0000	4.0000	4.083
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	853	2.34	-	-	-	-	4.067
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	860	2.36	-	-	-	-	4.093
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	907	2.48	-	-	-	-	4.134
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,019	2.79	47.000000	3:15:53 PM	4.1500	4.1440	4.035
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,048	2.87	-	-	-	-	4.196
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,090	2.98	-	-	-	-	4.201
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,124	3.08	-	-	-	-	4.228
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,172	3.21	158.705000	3:59:22 PM	4.1600	4.1544	4.182
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,174	3.21	-	-	-	-	4.238
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,250	3.42	-	-	-	-	4.276
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,266	3.47	-	-	-	-	4.344
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,310	3.59	0.500000	11:55:12 AM	4.4500	4.4500	4.405
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,348	3.69	3.000000	3:53:34 PM	4.2500	4.2500	4.353
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,426	3.90	12.300000	3:19:54 PM	4.4000	4.4119	4.363
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,495	4.09	-	-	-	-	4.368
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,636	4.48	1,363.330000	3:59:18 PM	4.3700	4.3539	4.376
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,675	4.59	54.000000	11:57:23 AM	4.4300	4.4296	4.444
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,719	4.71	-	-	-	-	4.436
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,782	4.88	-	-	-	-	4.454
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,797	4.92	62.500000	10:52:19 AM	4.5000	4.5000	4.500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,880	5.15	-	-	-	-	4.480
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,032	5.56	-	-	-	-	4.577
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,034	5.57	-	-	-	-	4.515
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,182	5.97	30.800000	3:15:01 PM	4.5000	4.5657	4.483
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,223	6.09	-	-	-	-	4.556
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,263	6.20	-	-	-	-	4.564
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,314	6.34	-	-	-	-	4.573

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,340	6.41	284.420000	3:20:37 PM	4.6000	4.5999	4.596
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,558	7.00	-	-	-	-	4.603
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,588	7.09	-	-	-	-	4.625
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,636	7.22	-	-	-	-	4.633
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,720	7.45	-	-	-	-	4.584
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,784	7.62	-	-	-	-	4.604
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,909	7.96	-	-	-	-	4.681
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,107	8.51	-	-	-	-	4.698
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,364	9.21	-	-	-	-	4.777
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,401	9.31	2,008.000000	3:20:05 PM	4.7750	4.7636	4.773
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,903	10.69	-	-	-	-	4.834
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,965	10.86	-	-	-	-	4.888
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,147	11.35	-	-	-	-	4.921
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,321	11.83	445.500000	3:59:37 PM	5.0100	4.9962	5.000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,399	12.04	-	-	-	-	4.966
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,519	12.37	-	-	-	-	4.983
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,547	12.45	-	-	-	-	4.925
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,757	13.02	-	-	-	-	5.018
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,820	13.20	-	-	-	-	5.026
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,932	13.50	-	-	-	-	4.929
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,526	15.13	-	-	-	-	5.100
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,855	16.03	-	-	-	-	5.126
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,932	16.24	-	-	-	-	5.328
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,220	17.03	-	-	-	-	5.149
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,451	17.66	-	-	-	-	5.165
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,541	17.91	-	-	-	-	5.142
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,610	18.10	334.364600	3:36:06 PM	5.2500	5.1777	5.175
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,731	18.43	-	-	-	-	5.117
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,067	19.35	334.550000	3:39:24 PM	5.1050	5.0954	5.091
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,661	20.98	32.964000	3:29:14 PM	5.3495	5.1949	5.334