

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	5	0.01	-	-	-	-	3.180
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	12	0.03	-	-	-	-	3.173
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	19	0.05	1.090000	3:45:52 PM	3.0500	3.0500	3.170
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	26	0.07	-	-	-	-	3.172
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	33	0.09	-	-	-	-	3.175
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	40	0.11	1.000000	10:44:21 AM	3.0500	3.0500	3.176
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	47	0.13	0.500000	11:17:24 AM	3.0000	3.0000	3.286
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	54	0.15	8.400000	2:56:04 PM	3.0500	3.0500	3.180
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	61	0.17	8.531000	11:05:56 AM	3.0400	3.0465	3.268
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	63	0.17	244.820000	3:09:17 PM	3.6600	3.6514	3.684
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	68	0.19	1.000000	9:51:03 AM	3.1000	3.1000	3.266
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	75	0.21	108.295000	3:23:23 PM	3.0500	3.0500	3.055
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	82	0.23	15.485000	3:34:52 PM	3.0500	3.0500	3.119
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	89	0.24	226.988000	3:56:16 PM	3.0550	3.0529	3.074
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	97	0.27	10.005000	3:14:42 PM	3.0500	3.0803	3.224
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	110	0.30	330.102000	3:49:52 PM	3.2255	3.2307	3.226
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	114	0.31	44.070000	3:49:48 PM	3.7250	3.7216	3.736
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	117	0.32	9.465000	11:26:23 AM	3.2500	3.1338	3.350
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	124	0.34	6.220000	2:47:31 PM	3.1500	3.1338	3.269
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	131	0.36	4.200000	3:23:42 PM	3.1500	3.1500	3.340
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	138	0.38	358.825000	3:48:15 PM	3.3000	3.3000	3.300
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	145	0.40	261.545000	3:49:02 PM	3.3000	3.3005	3.300
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	151	0.41	49.000000	3:24:18 PM	3.7250	3.7249	3.760
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	152	0.42	10.400000	3:23:20 PM	3.4000	3.4000	3.465
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	166	0.45	102.220000	3:02:38 PM	3.3350	3.3490	3.378
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	173	0.47	1.500000	11:56:55 AM	3.3500	3.3500	3.497
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	180	0.49	29.129000	3:13:16 PM	3.3500	3.3343	3.364
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	187	0.51	-	-	-	-	3.441
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	194	0.53	-	-	-	-	3.500
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	201	0.55	-	-	-	-	3.600
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	204	0.56	100.890000	3:59:41 PM	3.7750	3.7159	3.798
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	222	0.61	-	-	-	-	3.539
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	229	0.63	1.000000	2:22:53 PM	3.7500	3.7500	3.750
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	236	0.65	14.000000	3:38:11 PM	3.7500	3.7500	3.717
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	243	0.67	-	-	-	-	3.590
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	250	0.68	-	-	-	-	3.553
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	257	0.70	10.190000	11:56:19 AM	3.5500	3.5500	3.627
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	264	0.72	-	-	-	-	3.653
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	271	0.74	-	-	-	-	3.626
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	278	0.76	2.000000	2:31:22 PM	3.5900	3.5900	3.625
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	292	0.80	1.000000	2:26:05 PM	3.6250	3.6250	3.666

RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	306	0.84	-	-	-	-	-	-	3.685
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	320	0.88	5.000000	2:32:44 PM	3.6000	3.6200	3.705		
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	334	0.91	5.663000	11:34:59 AM	3.6500	3.6500	3.696		
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	334	0.91	-	-	-	-	3.749		
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	335	0.92	9.300000	2:29:27 PM	4.0000	3.9944	3.905		
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	348	0.95	2.340000	2:14:56 PM	3.6505	3.6505	3.666		
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	362	0.99	-	-	-	-	3.844		
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	362	0.99	136.845000	3:29:42 PM	3.6400	3.6354	3.686		
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	453	1.24	0.550000	2:21:33 PM	3.9000	3.9000	3.891		
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	493	1.35	54.150000	11:49:00 AM	3.9300	3.9306	3.956		
RPG 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	530	1.45	-	-	-	-	3.996		
RPG 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	547	1.50	122.320000	11:20:25 AM	3.9700	3.9706	3.995		
RPG 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	586	1.60	-	-	-	-	3.971		
RPG 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	632	1.73	17.500000	3:03:32 PM	4.0000	4.0356	4.074		
RPG 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	761	2.08	-	-	-	-	4.043		
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	796	2.18	-	-	-	-	4.072		
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	852	2.33	-	-	-	-	4.061		
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	859	2.35	0.822000	10:48:56 AM	4.0750	4.0750	4.084		
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	906	2.48	-	-	-	-	4.125		
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.75	7/4/2019	7/4/2022	1018	2.79	-	-	-	-	4.033		
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1047	2.87	-	-	-	-	4.188		
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1089	2.98	-	-	-	-	4.194		
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1123	3.08	-	-	-	-	4.222		
RPG 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1171	3.21	122.400000	3:27:28 PM	4.1800	4.1821	4.178		
RPG 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1173	3.21	-	-	-	-	4.235		
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1249	3.42	-	-	-	-	4.276		
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1265	3.46	50.000000	11:06:14 AM	4.2750	4.2790	4.344		
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1309	3.58	2.950000	11:07:25 AM	4.4000	4.3932	4.398		
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1347	3.69	459.696000	3:58:36 PM	4.6250	4.5929	4.592		
RPG 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1425	3.90	12.310000	2:58:04 PM	4.6000	4.5154	4.366		
RPG 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1494	4.09	-	-	-	-	4.381		
RPG 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.25	3/12/2019	3/12/2024	1635	4.48	1527.600000	3:58:53 PM	4.4000	4.3994	4.402		
RPG 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1674	4.58	-	-	-	-	4.444		
RPG 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1718	4.70	90.000000	2:04:29 PM	4.7500	4.7500	4.750		
RPG 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1781	4.88	-	-	-	-	4.492		
RPG 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1796	4.92	-	-	-	-	4.501		
RPG 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	1879	5.14	-	-	-	-	4.525		
RPG 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2031	5.56	220.000000	3:53:06 PM	4.6000	4.6156	4.617		
RPG 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2033	5.57	-	-	-	-	4.571		
RPG 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2181	5.97	4.000000	11:56:18 AM	4.6000	4.6000	4.555		
RPG 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2222	6.08	-	-	-	-	4.623		
RPG 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2262	6.19	-	-	-	-	4.631		

RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2313	6.33	400.000000	3:58:33 PM	4.8250	4.8844	4.899
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.25	2/14/2019	2/14/2026	2339	6.40	590.000000	-	-	-	4.625
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2557	7.00	12.000000	2:03:48 PM	4.8500	4.7667	4.674
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2587	7.08	-	-	-	-	4.692
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2635	7.21	-	-	-	-	4.698
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2719	7.44	-	-	-	-	4.583
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	2783	7.62	-	-	-	-	4.668
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2908	7.96	230.000000	2:02:06 PM	5.1000	5.1000	4.735
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3106	8.50	-	-	-	-	4.698
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3363	9.21	-	-	-	-	4.802
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3400	9.31	1452.775000	3:58:28 PM	4.7900	4.7729	4.775
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	3902	10.68	-	-	-	-	4.832
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	3964	10.85	-	-	-	-	4.887
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4146	11.35	-	-	-	-	4.917
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4320	11.83	4989.400000	3:57:45 PM	5.0000	5.0027	4.999
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4398	12.04	-	-	-	-	4.958
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4518	12.37	-	-	-	-	4.976
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4546	12.45	37.700000	11:24:20 AM	5.0000	5.0000	4.924
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	4756	13.02	32.800000	11:23:39 AM	5.0000	5.0000	5.010
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	4819	13.19	-	-	-	-	5.019
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	4931	13.50	-	-	-	-	4.933
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5525	15.13	-	-	-	-	5.096
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	5854	16.03	-	-	-	-	5.126
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	5931	16.24	3.130000	2:21:39 PM	5.5000	5.4278	5.311
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6219	17.03	550.000000	11:08:02 AM	5.5000	5.5000	5.157
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6450	17.66	-	-	-	-	5.183
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6540	17.91	-	-	-	-	5.166
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6609	18.09	16.122000	3:53:59 PM	5.2300	5.2833	5.175
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6730	18.43	-	-	-	-	5.117
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.75	1/24/2019	1/24/2039	7066	19.35	700.000000	3:15:56 PM	4.7700	5.1029	5.200
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7660	20.97	-	-	-	-	5.419