

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	2	0.01	-	-	-	-	-	-
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	9	0.03	0.580000	2:52:27 PM	3.0500	3.0500	3.138	
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	16	0.04	2.000000	2:52:25 PM	3.0500	3.0500	3.136	
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	23	0.06	-	-	-	-	3.137	
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	30	0.08	0.236291	2:49:41 PM	3.0500	3.0500	3.223	
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	37	0.10	139.000000	2:04:41 PM	3.0500	3.0650	3.070	
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	44	0.12	4.530000	2:40:02 PM	3.2500	3.2500	3.286	
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	51	0.14	1,592.122100	3:57:02 PM	3.1000	3.0840	3.081	
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	58	0.16	-	-	-	-	3.268	
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	60	0.16	50.710000	3:31:17 PM	3.6700	3.6419	3.777	
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	65	0.18	3.150000	2:42:12 PM	3.2500	3.2500	3.266	
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	72	0.20	5.603000	3:20:14 PM	3.0550	3.0527	3.055	
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	79	0.22	14.970000	3:28:19 PM	3.0500	3.0500	3.118	
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	86	0.24	492.288000	3:48:15 PM	3.0500	3.0804	3.075	
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	94	0.26	4.690000	3:03:06 PM	3.0500	3.0500	3.216	
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	107	0.29	-	-	-	-	3.226	
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	111	0.30	14.500000	3:26:49 PM	3.7000	3.7031	3.774	
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	114	0.31	33.077000	3:00:52 PM	3.0500	3.2161	3.350	
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	121	0.33	7.780000	2:26:11 PM	3.1650	3.1706	3.269	
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	128	0.35	-	-	-	-	3.327	
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	135	0.37	6.713000	3:04:03 PM	3.3100	3.3483	3.300	
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	142	0.39	-	-	-	-	3.300	
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	148	0.41	23.960000	3:52:39 PM	3.7500	3.7459	3.790	
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	149	0.41	3.730000	2:12:33 PM	3.3250	3.3317	3.465	
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	163	0.45	6.310000	3:22:39 PM	3.3500	3.3500	3.378	
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	170	0.47	10.000000	10:53:26 AM	3.3100	3.3100	3.497	
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	177	0.49	99.685000	3:53:12 PM	3.3500	3.3328	3.347	
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	184	0.50	1.014000	3:03:10 PM	3.3750	3.3750	3.444	
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	191	0.52	-	-	-	-	3.500	
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	198	0.54	6.129000	3:23:27 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	201	0.55	48.850000	3:50:26 PM	3.7750	3.7529	3.810	
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	219	0.60	6.000000	2:26:11 PM	3.5000	3.5000	3.538	
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	226	0.62	15.240000	3:40:38 PM	3.7500	3.7500	3.750	
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	233	0.64	12.220000	3:24:49 PM	3.7500	3.7500	3.671	
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	240	0.66	-	-	-	-	3.580	
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	247	0.68	20.000000	10:54:01 AM	3.5500	3.5500	3.556	
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	254	0.70	4.500000	2:11:59 PM	3.5500	3.5500	3.627	
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	261	0.72	-	-	-	-	3.636	
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	268	0.73	3.000000	2:50:55 PM	3.5750	3.5750	3.619	
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	275	0.75	-	-	-	-	3.625	
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	289	0.79	1.100000	11:41:02 AM	3.6000	3.6000	3.655	
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	303	0.83	-	-	-	-	3.669	

RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	317	0.87	-	-	-	-	-	3.703
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	331	0.91	-	-	-	-	-	3.738
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	331	0.91	51.283000	2:59:53 PM	3.6600	3.6600	-	3.670
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	332	0.91	215.471000	3:48:11 PM	3.9000	3.8093	-	3.860
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	345	0.95	26.460000	3:47:11 PM	3.7750	3.6502	-	3.666
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	359	0.98	-	-	-	-	-	3.857
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	359	0.98	125.687000	3:51:10 PM	3.6500	3.6483	-	3.650
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	450	1.23	-	-	-	-	-	3.900
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	490	1.34	3.100000	2:21:55 PM	4.0000	3.9992	-	4.040
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	527	1.44	1.842000	11:58:07 AM	3.9500	3.9500	-	3.984
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	544	1.49	10.500000	3:56:48 PM	4.0000	4.0014	-	3.996
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	583	1.60	-	-	-	-	-	3.971
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	629	1.72	108.692000	3:27:33 PM	4.0000	3.9751	-	4.004
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	758	2.08	-	-	-	-	-	4.040
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	793	2.17	-	-	-	-	-	4.066
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	849	2.32	-	-	-	-	-	4.064
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	856	2.34	1.000000	2:14:06 PM	4.1000	4.1000	-	4.082
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	903	2.47	-	-	-	-	-	4.117
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,015	2.78	62.753000	11:35:44 AM	4.0500	4.0500	-	4.042
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,044	2.86	-	-	-	-	-	4.180
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,086	2.97	-	-	-	-	-	4.189
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,120	3.07	-	-	-	-	-	4.214
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,168	3.20	14.050000	3:46:44 PM	4.2200	4.2022	-	4.179
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,170	3.20	-	-	-	-	-	4.229
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,246	3.41	-	-	-	-	-	4.269
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,262	3.46	19.000000	10:48:36 AM	4.4000	4.3697	-	4.343
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,306	3.58	-	-	-	-	-	4.367
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,344	3.68	-	-	-	-	-	4.588
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,422	3.89	26.000000	11:59:41 AM	4.4750	4.4990	-	4.366
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,491	4.08	-	-	-	-	-	4.376
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,632	4.47	182.000000	3:24:47 PM	4.3750	4.3687	-	4.376
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,671	4.58	-	-	-	-	-	4.444
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,715	4.70	-	-	-	-	-	4.747
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,778	4.87	-	-	-	-	-	4.492
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,793	4.91	-	-	-	-	-	4.501
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,876	5.14	-	-	-	-	-	4.526
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,028	5.55	66.200000	2:29:17 PM	4.6000	4.6069	-	4.617
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,030	5.56	-	-	-	-	-	4.573
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,178	5.96	49.250000	3:51:03 PM	4.6300	4.6318	-	4.574
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,219	6.08	-	-	-	-	-	4.627
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,259	6.19	-	-	-	-	-	4.635
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,310	6.32	-	-	-	-	-	4.897
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,336	6.40	603.600000	3:17:11 PM	4.6025	4.6003	-	4.610

RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,554	6.99	9.200000	3:36:47 PM	4.8000	4.7130	4.684
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,584	7.08	0.264000	10:08:41 AM	4.6500	4.6500	4.699
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,632	7.21	-	-	-	-	4.705
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,716	7.44	-	-	-	-	4.614
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,780	7.61	0.900000	2:23:03 PM	4.8000	4.8000	4.689
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,905	7.95	67.243000	11:56:35 AM	4.8350	4.8350	4.742
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,103	8.50	50.000000	11:50:38 AM	4.7500	4.7500	4.727
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,360	9.20	-	-	-	-	4.806
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,397	9.30	504.425000	3:55:51 PM	4.7650	4.7555	4.759
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,899	10.68	-	-	-	-	4.831
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,961	10.85	-	-	-	-	4.893
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,143	11.34	-	-	-	-	4.925
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,317	11.82	1,170.300000	3:36:04 PM	5.0100	4.9987	5.006
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,395	12.03	-	-	-	-	4.968
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,515	12.36	3.500000	11:23:02 AM	5.3000	5.3000	4.985
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,543	12.44	-	-	-	-	4.938
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,753	13.01	-	-	-	-	5.018
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,816	13.19	-	-	-	-	5.026
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,928	13.49	9.000000	11:38:29 AM	5.1500	5.1500	4.965
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,522	15.12	-	-	-	-	5.099
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,851	16.02	-	-	-	-	5.126
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,928	16.23	-	-	-	-	5.265
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,216	17.02	-	-	-	-	5.154
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,447	17.65	-	-	-	-	5.175
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,537	17.90	-	-	-	-	5.163
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,606	18.09	411.550000	3:55:51 PM	5.2750	5.1674	5.172
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,727	18.42	-	-	-	-	5.117
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,063	19.34	147.000000	3:06:16 PM	5.1250	4.8927	5.179
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,657	20.96	0.500000	3:07:58 PM	5.3500	5.3500	5.342