

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 12/19/18	RPTB 0 12/19/18	PIBL0618F081	-	6/20/2018	12/19/2018	1	0.003	-	-	-	-	-
RPTB 0 12/26/18	RPTB 0 12/26/18	PIBL0618F090	-	6/27/2018	12/26/2018	8	0.022	-	-	-	-	5.403
RPTB 0 01/02/19	RPTB 0 01/02/19	PIBL0618G106	-	7/4/2018	1/2/2019	15	0.041	-	-	-	-	5.510
RPTB 0 01/09/19	RPTB 0 01/09/19	PIBL0618G115	-	7/11/2018	1/9/2019	22	0.06	1.51	2:45:39 PM	4.9500	4.9500	5.178
RPTB 0 01/16/19	RPTB 0 01/16/19	PIBL1218A011	-	1/17/2018	1/16/2019	29	0.079	-	-	-	-	4.931
RPTB 0 01/23/19	RPTB 0 01/23/19	PIBL0618G124	-	7/25/2018	1/23/2019	36	0.099	3.51	2:51:57 PM	5.1500	5.1788	5.460
RPTB 0 01/30/19	RPTB 0 01/30/19	PIBL1218A020	-	1/31/2018	1/30/2019	43	0.118	21.91	3:51:29 PM	4.8700	5.1947	5.272
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBL0618H132	-	8/8/2018	2/6/2019	50	0.137	0.86	3:09:58 PM	5.1750	5.1721	5.166
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	57	0.156	10.66	3:10:09 PM	5.2500	5.2477	5.277
RPG 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	63	0.172	14.40	2:44:41 PM	5.7500	5.7500	5.389
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	64	0.175	0.23	3:23:33 PM	5.5350	5.5350	5.368
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	71	0.194	-	-	-	-	5.445
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	78	0.214	22.93	2:05:40 PM	5.3700	5.3604	5.420
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	85	0.233	30.21	2:42:03 PM	5.4000	5.3811	5.586
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	92	0.252	61.16	3:36:15 PM	5.3000	5.3031	5.576
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	99	0.271	0.20	10:51:19 AM	5.4000	5.4000	5.771
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	106	0.29	143.92	2:45:35 PM	6.0000	5.4979	5.410
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	113	0.309	-	-	-	-	5.876
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	120	0.329	11.00	10:31:29 AM	5.9000	5.9136	6.097
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	127	0.348	282.39	2:56:59 PM	5.7100	6.3599	6.219
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	129	0.353	-	-	-	-	6.854
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	133	0.364	1077.86	3:48:19 PM	5.9000	6.3995	6.460
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	141	0.386	-	-	-	-	6.149
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	148	0.405	50.00	10:53:22 AM	6.7000	6.7000	6.700
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	155	0.424	107.71	11:10:00 AM	6.2250	6.2434	6.334
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	162	0.444	-	-	-	-	6.356
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	169	0.463	100.46	3:53:12 PM	6.5500	6.5060	6.409
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	175	0.479	70.63	3:45:06 PM	6.5150	6.5138	6.441
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	183	0.501	4.84	2:42:46 PM	6.5000	6.5000	6.567
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	190	0.52	28.99	3:45:02 PM	6.5150	6.5119	6.438
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	197	0.539	-	-	-	-	6.251
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	204	0.559	-	-	-	-	6.583
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	211	0.578	1.40	3:53:03 PM	6.7200	6.7200	6.602
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	213	0.583	-	-	-	-	6.719
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	218	0.597	1.60	3:24:02 PM	6.3000	6.3000	6.620
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	225	0.616	21.83	3:33:39 PM	6.7250	6.6638	6.451
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	232	0.635	-	-	-	-	6.627
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	239	0.654	5.90	3:26:00 PM	6.5500	6.5212	6.623
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	245	0.671	0.52	10:59:42 AM	6.5150	6.5150	6.564
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	253	0.693	-	-	-	-	6.601
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	255	0.698	-	-	-	-	6.581
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	260	0.712	-	-	-	-	6.574

RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	267	0.731	50.00	10:47:35 AM	6.8500	6.8500	6.850
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	274	0.75 -	-	-	-	-	6.651
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	288	0.789	2.00	11:03:30 AM	6.5400	6.5400	6.550
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	295	0.808 -	-	-	-	-	6.602
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	302	0.827 -	-	-	-	-	6.574
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	309	0.846 -	-	-	-	-	6.535
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	316	0.865	5.21	9:18:19 AM	6.3000	6.3000	6.545
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	323	0.884 -	-	-	-	-	6.609
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	330	0.903 -	-	-	-	-	6.647
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	337	0.923	7.52	3:31:40 PM	6.7000	6.5870	6.501
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	339	0.928	64.32	3:38:22 PM	6.8200	6.8199	6.812
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	344	0.942	30.50	2:19:39 PM	6.5000	6.5012	6.522
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	351	0.961 -	-	-	-	-	6.557
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	358	0.98	185.94	3:39:22 PM	6.6600	6.6723	6.782
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	390	1.068	3.50	2:40:53 PM	6.8750	6.8000	6.713
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	427	1.169	6.00	11:10:56 AM	6.7500	6.7500	6.733
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	480	1.314	8.58	3:31:19 PM	6.8500	6.8150	6.839
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	610	1.67 -	-	-	-	-	6.759
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	611	1.673	2.00	3:40:32 PM	6.8750	6.8750	6.876
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	638	1.747 -	-	-	-	-	6.864
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	729	1.996 -	-	-	-	-	7.064
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	769	2.105 -	-	-	-	-	6.648
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	806	2.207	5.00	11:11:59 AM	6.8000	6.8000	6.603
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	823	2.253	81.09	3:56:47 PM	6.7400	6.7407	6.725
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	862	2.36 -	-	-	-	-	6.743
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	908	2.486	0.47	3:33:05 PM	6.7500	6.7500	6.732
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	1037	2.839 -	-	-	-	-	6.796
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	1072	2.935 -	-	-	-	-	6.904
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1128	3.088 -	-	-	-	-	6.945
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1135	3.107	1.50	2:42:24 PM	6.9500	6.9500	6.892
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1182	3.236 -	-	-	-	-	6.363
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1323	3.622 -	-	-	-	-	7.216
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1365	3.737 -	-	-	-	-	7.125
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1399	3.83 -	-	-	-	-	7.027
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1447	3.962	31.18	3:38:57 PM	6.9400	6.8958	6.900
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1449	3.967 -	-	-	-	-	7.017
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1525	4.175 -	-	-	-	-	6.988
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1541	4.219	438.50	2:15:01 PM	6.9200	6.9404	6.895
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1585	4.339	11.40	2:43:28 PM	7.0750	7.0750	7.047
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1623	4.444 -	-	-	-	-	7.050
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1701	4.657	2.10	11:48:44 AM	7.0400	7.0500	7.032
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1770	4.846 -	-	-	-	-	7.076
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1950	5.339 -	-	-	-	-	7.138

RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1994	5.459	-	-	-	-	-	6.992
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2057	5.632	-	-	-	-	-	7.102
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2072	5.673	2.00	2:41:55 PM	7.1000	7.1000	7.072	
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2155	5.9	-	-	-	-	-	7.101
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2307	6.316	100.50	11:18:53 AM	7.0050	7.0050	7.032	
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2309	6.322	-	-	-	-	-	7.063
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2457	6.727	215.00	2:42:09 PM	7.0500	7.0521	7.038	
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2498	6.839	-	-	-	-	-	7.063
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2538	6.949	-	-	-	-	-	7.070
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2589	7.088	-	-	-	-	-	7.070
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2833	7.756	-	-	-	-	-	7.163
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2863	7.838	3.00	10:26:32 AM	7.0500	7.0500	7.073	
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2911	7.97	-	-	-	-	-	7.031
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2995	8.2	2.80	10:39:17 AM	7.1000	7.1000	7.051	
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	3059	8.375	-	-	-	-	-	7.209
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3184	8.717	-	-	-	-	-	7.041
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3382	9.259	1782.50	3:56:26 PM	7.0400	7.0567	7.079	
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3639	9.963	-	-	-	-	-	7.024
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4178	11.439	2.00	3:54:55 PM	7.1000	7.1000	7.035	
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4240	11.608	-	-	-	-	-	7.169
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4422	12.107	-	-	-	-	-	7.032
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4596	12.583	145.00	11:22:43 AM	7.0000	7.0037	6.995	
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4674	12.797	-	-	-	-	-	7.024
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4794	13.125	-	-	-	-	-	7.071
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4822	13.202	-	-	-	-	-	7.106
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	5032	13.777	-	-	-	-	-	7.156
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5095	13.949	-	-	-	-	-	7.171
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5207	14.256	150.00	11:10:14 AM	7.2750	7.2750	7.283	
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5801	15.882	-	-	-	-	-	7.313
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6130	16.783	16.95	3:16:45 PM	7.2150	7.2412	7.352	
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6207	16.994	5.89	-	-	-	-	7.333
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6495	17.782	-	-	-	-	-	7.399
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6726	18.415	-	-	-	-	-	7.425
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6816	18.661	-	-	-	-	-	7.434
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6885	18.85	87.74	2:42:44 PM	7.4700	7.3764	7.913	
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	7006	19.181	-	-	-	-	-	7.451
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7936	21.728	70.00	11:59:28 AM	7.4300	7.4300	7.508	