

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 01/09/19	RPTB 0 01/09/19	PIBL0618G115	-	7/11/2018	1/9/2019	5	0.014	-	-	-	-	5.450
RPTB 0 01/16/19	RPTB 0 01/16/19	PIBL1218A011	-	1/17/2018	1/16/2019	12	0.033	0.99	2:50:23 PM	5.0000	5.0000	5.085
RPTB 0 01/23/19	RPTB 0 01/23/19	PIBL0618G124	-	7/25/2018	1/23/2019	19	0.052	-	-	-	-	5.466
RPTB 0 01/30/19	RPTB 0 01/30/19	PIBL1218A020	-	1/31/2018	1/30/2019	26	0.071	138.98	3:49:05 PM	5.2250	5.2237	5.460
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBL0618H132	-	8/8/2018	2/6/2019	33	0.09	0.71	2:09:06 PM	5.1500	5.1500	5.606
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	40	0.11	16.88	3:03:49 PM	5.2100	5.6526	5.562
RPGB 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	46	0.126	2.00	11:20:11 AM	5.7500	5.7500	4.697
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	47	0.129	-	-	-	-	5.515
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	54	0.148	-	-	-	-	5.484
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	61	0.167	21.79	2:30:15 PM	5.1500	5.1418	5.517
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	68	0.186	0.40	11:20:03 AM	5.2000	5.2000	5.464
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	75	0.205	-	-	-	-	5.607
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	82	0.225	0.30	3:47:41 PM	5.1500	5.1500	5.634
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	89	0.244	25.96	3:16:10 PM	5.2500	5.2248	5.625
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	96	0.263	9.22	3:34:05 PM	5.4000	5.5155	5.475
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	103	0.282	-	-	-	-	5.787
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	110	0.301	120.91	3:53:17 PM	6.3000	6.2609	6.072
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	112	0.307	0.20	10:56:47 AM	6.7000	6.7000	6.742
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	116	0.318	132.89	3:33:26 PM	6.3200	6.3152	6.412
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	124	0.339	0.68	2:29:14 PM	6.1700	6.1700	6.250
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	131	0.359	108.55	2:54:27 PM	6.0000	6.4293	6.534
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	138	0.378	25.00	11:40:15 AM	6.5700	6.5700	6.305
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	145	0.397	-	-	-	-	6.261
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	152	0.416	276.66	3:57:05 PM	6.4000	6.4960	6.509
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	158	0.433	35.33	3:44:59 PM	6.5000	6.4283	6.515
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	166	0.454	-	-	-	-	6.606
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	173	0.474	63.30	3:32:43 PM	6.4000	6.4810	6.510
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	180	0.493	13.87	2:50:58 PM	6.3400	6.3362	6.650
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	187	0.512	16.42	11:51:57 AM	6.4000	6.4000	6.674
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	194	0.531	2.71	3:31:37 PM	6.3000	6.3849	6.643
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	196	0.537	-	-	-	-	6.876
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	201	0.55	-	-	-	-	6.625
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	208	0.569	54.22	3:23:18 PM	6.4500	6.4237	6.433
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	215	0.589	31.39	11:09:51 AM	6.5500	6.6352	6.670
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	222	0.608	-	-	-	-	6.668
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	228	0.624	0.50	3:31:53 PM	6.4650	6.4650	6.571
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	236	0.646	20.66	11:00:57 AM	6.4700	6.4700	6.733
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	238	0.652	-	-	-	-	6.452
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	243	0.665	1.04	11:50:00 AM	6.4850	6.4850	6.579
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	250	0.684	-	-	-	-	6.850
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	257	0.704	10.36	10:39:19 AM	6.5000	6.5000	6.644
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	271	0.742	38.01	3:20:10 PM	6.6750	6.6751	6.844

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RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	278	0.761	1.56	2:47:46 PM	6.5500	6.5967	6.625
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	285	0.78	-	-	-	-	6.722
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	292	0.799	-	-	-	-	6.722
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	299	0.819	-	-	-	-	6.720
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	306	0.838	23.66	3:04:33 PM	6.7500	6.7650	6.668
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	313	0.857	22.83	3:04:51 PM	6.7500	6.7633	6.643
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	320	0.876	-	-	-	-	6.800
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	322	0.882	1137.11	3:08:46 PM	6.7000	6.6416	6.656
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	327	0.895	34.33	2:36:22 PM	6.6500	6.6305	6.694
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	334	0.914	0.01	9:02:14 AM	6.6750	6.6750	6.675
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	341	0.934	86.94	3:50:34 PM	6.6000	6.6334	6.679
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	373	1.021	69.91	3:54:57 PM	6.6500	6.6897	6.770
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	410	1.123	-	-	-	-	6.647
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	463	1.268	2010.31	3:39:05 PM	6.6600	6.6599	6.661
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	593	1.624	-	-	-	-	6.695
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	594	1.626	768.00	3:23:33 PM	6.7000	6.6988	6.692
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	621	1.7	-	-	-	-	6.800
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	712	1.949	-	-	-	-	7.005
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	752	2.059	2.00	3:22:34 PM	6.6900	6.6900	6.788
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	789	2.16	14.31	11:39:23 AM	6.7000	6.7000	6.555
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	806	2.207	222.20	3:28:11 PM	6.7250	6.7038	6.701
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	845	2.313	-	-	-	-	6.889
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	891	2.439	262.44	3:22:37 PM	6.6800	6.6961	6.696
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	1020	2.793	0.01	3:55:32 PM	6.7000	6.7000	6.722
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	1055	2.888	0.06	10:11:13 AM	6.7750	6.7750	6.824
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1111	3.042	-	-	-	-	6.768
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1118	3.061	120.00	2:17:48 PM	6.7500	6.7450	6.791
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1165	3.19	-	-	-	-	6.248
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1306	3.576	-	-	-	-	7.091
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1348	3.691	-	-	-	-	6.997
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1382	3.784	-	-	-	-	6.896
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1430	3.915	655.30	3:33:17 PM	6.7000	6.7202	6.713
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1432	3.921	58.00	3:18:20 PM	6.8500	6.8362	6.880
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1508	4.129	-	-	-	-	6.841
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1524	4.172	5577.48	3:46:55 PM	6.7150	6.7435	6.732
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1568	4.293	103.60	10:30:22 AM	6.7700	6.7751	6.775
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1606	4.397	-	-	-	-	6.889
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1684	4.611	-	-	-	-	6.861
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1753	4.799	-	-	-	-	6.894
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1933	5.292	77.00	10:25:53 AM	6.8000	6.8065	6.863
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1977	5.413	-	-	-	-	6.799
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2040	5.585	-	-	-	-	6.903

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2055	5.626	228.50	10:43:49 AM	6.8000	6.8001	6.804
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2138	5.854	-	-	-	-	6.901
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2290	6.27	2700.00	3:59:50 PM	6.7575	6.7561	6.757
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2292	6.275	-	-	-	-	6.870
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2440	6.68	100.00	2:05:33 PM	6.8300	6.8275	6.840
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2481	6.793	-	-	-	-	6.883
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2521	6.902	-	-	-	-	6.891
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2572	7.042	-	-	-	-	6.897
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2816	7.71	-	-	-	-	7.177
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2846	7.792	1.40	2:23:15 PM	6.9400	6.9400	6.932
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2894	7.923	-	-	-	-	6.896
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2978	8.153	-	-	-	-	6.925
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	3042	8.329	180.00	11:38:31 AM	6.8250	6.8361	7.102
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3167	8.671	-	-	-	-	7.095
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3365	9.213	2780.10	3:55:57 PM	6.8200	6.8068	6.821
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3622	9.917	-	-	-	-	6.947
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4161	11.392	-	-	-	-	6.950
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4223	11.562	-	-	-	-	7.022
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4405	12.06	-	-	-	-	6.945
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4579	12.537	375.00	10:54:52 AM	6.8000	6.8000	6.800
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4657	12.75	-	-	-	-	6.949
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4777	13.079	-	-	-	-	6.999
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4805	13.155	0.50	2:44:35 PM	7.0000	7.0000	7.035
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	5015	13.73	-	-	-	-	7.102
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5078	13.903	-	-	-	-	7.121
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5190	14.209	-	-	-	-	7.292
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5784	15.836	-	-	-	-	7.288
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6113	16.736	-	-	-	-	7.322
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6190	16.947	0.40	2:25:36 PM	7.3450	7.3450	7.303
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6478	17.736	-	-	-	-	7.356
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6709	18.368	-	-	-	-	7.371
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6799	18.615	-	-	-	-	7.374
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6868	18.804	0.30	3:28:18 PM	8.2500	8.2500	7.838
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6989	19.135	-	-	-	-	7.382
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7919	21.681	-	-	-	-	7.368