

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 01/23/19	RPTB 0 01/23/19	PIBL0618G124	-	7/25/2018	1/23/2019	7	0.019	1.00	3:15:45 PM	5.0000	5.0000	5.504	
RPTB 0 01/30/19	RPTB 0 01/30/19	PIBL1218A020	-	1/31/2018	1/30/2019	14	0.038	1.75	3:16:07 PM	5.1500	5.0321	5.417	
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBL0618H132	-	8/8/2018	2/6/2019	21	0.057	-	-	-	-	6.109	
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038	-	2/14/2018	2/13/2019	28	0.077	10.40	10:50:54 AM	4.9250	4.9260	5.584	
RPG 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	34	0.093	7.80	9:30:55 AM	5.6000	5.6000	5.450	
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	35	0.096	2.00	2:48:29 PM	5.0750	5.0125	5.523	
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	42	0.115	0.55	3:11:30 PM	5.0500	5.0500	5.471	
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	49	0.134	5.11	11:23:53 AM	5.2500	5.2500	5.210	
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	56	0.153	5.02	2:31:12 PM	5.1000	5.1030	5.506	
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	63	0.172	3.97	3:13:16 PM	5.1000	5.1000	5.474	
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	70	0.192	11.57	2:26:13 PM	5.2250	5.2250	5.423	
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	77	0.211	10.80	11:46:51 AM	5.2500	5.2481	5.436	
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	84	0.23	15.42	2:05:29 PM	5.0000	5.0963	5.309	
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	91	0.249	699.33	3:58:57 PM	5.3250	5.2864	5.237	
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	98	0.268	7.71	2:47:50 PM	5.2250	5.2159	5.665	
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5	4/26/2012	4/26/2019	100	0.274	35.51	11:22:09 AM	5.5000	5.5151	6.892	
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	104	0.285	1.01	10:54:41 AM	5.1400	5.1400	6.194	
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	112	0.307	0.70	11:20:19 AM	5.3000	5.3000	6.250	
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	119	0.326	57.00	3:31:43 PM	5.7500	5.8553	6.280	
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	126	0.345	-	-	-	-	6.032	
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	133	0.364	142.20	3:24:30 PM	5.5000	5.7573	6.071	
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	140	0.383	27.00	11:44:43 AM	5.8000	6.1241	6.514	
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	146	0.4	-	-	-	-	6.275	
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	154	0.422	-	-	-	-	6.412	
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	161	0.441	52.99	3:46:28 PM	6.0100	6.0053	6.273	
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	168	0.46	3.00	10:26:36 AM	6.0000	6.0000	6.480	
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	175	0.479	17.93	3:48:10 PM	6.0500	6.0497	6.121	
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	182	0.498	1275.87	3:33:22 PM	6.0000	6.0081	6.039	
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.75	7/19/2012	7/19/2019	184	0.504	-	-	-	-	6.584	
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	189	0.517	0.50	3:00:02 PM	6.0000	6.0000	6.500	
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	196	0.537	271.46	2:52:48 PM	6.0100	6.0212	6.015	
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	203	0.556	143.74	3:39:37 PM	6.1000	6.0885	6.191	
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	210	0.575	46.61	3:38:14 PM	6.0500	6.0530	6.355	
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	216	0.591	21.36	3:30:45 PM	6.2000	6.1245	6.292	
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	224	0.613	130.87	11:43:49 AM	6.0500	6.1299	6.145	
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.75	8/30/2012	8/30/2019	226	0.619	-	-	-	-	6.357	
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	231	0.632	30.54	3:46:07 PM	6.1400	6.1899	6.331	
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	238	0.652	-	-	-	-	6.518	
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	245	0.671	4.00	10:28:46 AM	6.2300	6.2300	6.711	
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	259	0.709	-	-	-	-	6.704	
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	266	0.728	4.00	10:17:36 AM	6.2250	6.2250	6.275	
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	273	0.747	12.66	11:11:06 AM	6.0500	6.1414	6.902	

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RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	280	0.767	36.57	3:36:13 PM	6.1000	6.1000	6.208	
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	287	0.786	3.03	3:09:54 PM	6.0000	6.0182	6.285	
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	294	0.805	11.10	3:19:26 PM	6.0000	6.0020	6.352	
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	301	0.824	120.86	11:31:52 AM	6.1500	6.1535	6.150	
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	308	0.843	408.75	3:39:28 PM	6.1000	6.1454	6.144	
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	310	0.849	1874.00	2:47:53 PM	6.1250	6.1311	6.151	
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	315	0.862	280.00	11:31:11 AM	6.1500	6.1596	6.152	
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	322	0.882	-	-	-	-	6.486	
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	329	0.901	47.11	3:24:08 PM	6.0000	6.0917	6.501	
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	357	0.977	83.23	3:54:37 PM	6.1000	6.1487	6.192	
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	361	0.988	11.20	-	-	-	6.430	
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	364	0.997	1521.06	3:46:55 PM	6.1550	6.1596	6.167	
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.75	2/18/2010	2/18/2020	398	1.09	0.77	9:05:30 AM	6.0000	6.0000	6.399	
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.25	4/11/2017	4/11/2020	451	1.235	806.51	3:18:48 PM	6.1300	6.1385	6.137	
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.25	8/19/2010	8/19/2020	581	1.591	-	-	-	-	6.362	
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	582	1.593	376.00	3:12:18 PM	6.1725	6.2478	6.262	
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	609	1.667	-	-	-	-	6.453	
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	700	1.917	-	-	-	-	6.617	
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.25	1/25/2018	1/25/2021	740	2.026	118.88	2:03:15 PM	6.1750	6.1866	6.189	
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	777	2.127	-	-	-	-	6.233	
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5	3/20/2014	3/20/2021	794	2.174	5.00	9:20:56 AM	6.3000	6.3000	6.322	
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5	4/28/2011	4/28/2021	833	2.281	-	-	-	-	6.737	
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	879	2.407	536.52	3:21:46 PM	6.2750	6.2315	6.244	
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.75	10/20/2011	10/20/2021	1008	2.76	-	-	-	-	6.303	
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.75	11/24/2011	11/24/2021	1043	2.856	87.70	3:10:24 PM	6.3300	6.3027	6.330	
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1099	3.009	22.22	3:53:55 PM	6.3000	6.3540	6.652	
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4	1/26/2017	1/26/2022	1106	3.028	3.11	3:50:08 PM	6.2500	6.2500	6.337	
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15	3/14/2002	3/14/2022	1153	3.157	-	-	-	-	5.864	
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1294	3.543	-	-	-	-	6.653	
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.75	9/13/2012	9/13/2022	1336	3.658	-	-	-	-	6.560	
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.75	10/17/2002	10/17/2022	1370	3.751	-	-	-	-	6.462	
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1418	3.882	82.51	2:13:29 PM	6.2700	6.2384	6.287	
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4	12/6/2012	12/6/2022	1420	3.888	-	-	-	-	6.444	
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13	2/20/2003	2/20/2023	1496	4.096	-	-	-	-	6.397	
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5	3/8/2018	3/8/2023	1512	4.14	5861.68	3:49:45 PM	6.2400	6.2780	6.269	
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5	4/21/2016	4/21/2023	1556	4.26	211.90	2:29:27 PM	6.3350	6.3222	6.320	
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1594	4.364	-	-	-	-	6.456	
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.25	8/15/2013	8/15/2023	1672	4.578	6.00	3:02:15 PM	6.4500	6.4375	6.421	
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1741	4.767	-	-	-	-	6.462	
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5	4/20/2017	4/20/2024	1921	5.259	57.09	2:43:00 PM	6.3500	6.3557	6.350	
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1965	5.38	-	-	-	-	6.372	
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2028	5.552	-	-	-	-	6.474	

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2043	5.593	6.60	9:25:01 AM	6.4250	6.4250	6.530
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.75	11/11/2004	11/11/2024	2126	5.821	-	-	-	-	6.470
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.75	4/12/2018	4/12/2025	2278	6.237	3347.22	3:57:10 PM	6.3250	6.3465	6.337
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2280	6.242	-	-	-	-	6.440
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2428	6.648	80.00	3:37:26 PM	6.3800	6.3781	6.377
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2469	6.76	-	-	-	-	6.452
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.25	11/29/2000	11/29/2025	2509	6.869	9.34	3:57:55 PM	6.5500	6.5500	6.461
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.25	1/19/2006	1/19/2026	2560	7.009	-	-	-	-	6.466
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5	9/20/2016	9/20/2026	2804	7.677	0.20	10:19:07 AM	6.5000	6.5000	6.554
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.25	10/20/2011	10/20/2026	2834	7.759	-	-	-	-	6.499
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8	12/7/2006	12/7/2026	2882	7.89	-	-	-	-	6.463
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2966	8.12	2.00	10:48:35 AM	6.6000	6.6000	6.492
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.75	5/4/2017	5/4/2027	3030	8.296	3.80	11:42:14 AM	6.4500	6.4500	6.501
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3155	8.638	-	-	-	-	6.671
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.25	3/22/2018	3/22/2028	3353	9.18	2993.63	3:56:20 PM	6.4250	6.4418	6.428
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5	12/4/2008	12/4/2028	3610	9.884	-	-	-	-	6.535
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3647	9.985	3692.95	3:54:50 PM	6.4300	6.4386	6.432
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.75	5/27/2010	5/27/2030	4149	11.359	5.00	3:10:39 PM	6.5500	6.5500	6.568
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5	7/28/2005	7/28/2030	4211	11.529	-	-	-	-	6.635
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.25	1/26/2006	1/26/2031	4393	12.027	-	-	-	-	6.566
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8	7/19/2011	7/19/2031	4567	12.504	339.00	11:34:43 AM	6.4400	6.4798	6.485
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4645	12.717	-	-	-	-	6.554
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4765	13.046	-	-	-	-	6.594
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4793	13.123	-	-	-	-	6.788
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.75	9/27/2012	9/27/2032	5003	13.697	-	-	-	-	6.680
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5	11/29/2007	11/29/2032	5066	13.87	-	-	-	-	6.695
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5178	14.177	2.60	9:37:30 AM	6.6750	6.6750	6.891
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.25	11/5/2009	11/5/2034	5772	15.803	-	-	-	-	6.871
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8	9/30/2010	9/30/2035	6101	16.704	-	-	-	-	6.917
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6178	16.914	18.00	9:18:17 AM	6.7000	6.7000	6.900
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6466	17.703	11.50	9:18:03 AM	6.7000	6.7000	6.959
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.25	5/18/2017	5/18/2037	6697	18.335	-	-	-	-	6.982
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.75	8/16/2012	8/16/2037	6787	18.582	-	-	-	-	6.989
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6856	18.771	2.50	3:23:41 PM	7.0000	6.8200	6.925
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5	2/22/2018	2/22/2038	6977	19.102	-	-	-	-	7.004
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7907	21.648	-	-	-	-	7.043