

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	5	0.014	172.34	2:18:14 PM	5.5000	5.5082	4.743
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	6	0.016	-	-	-	-	6.596
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	13	0.036	1.00	2:49:40 PM	5.2500	5.2500	5.388
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	20	0.055	5.00	2:57:29 PM	5.1600	5.1600	5.371
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	27	0.074	33.38	2:49:09 PM	5.1000	5.1180	5.365
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	34	0.093	-	-	-	-	5.346
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	41	0.112	54.60	3:12:00 PM	5.0250	5.0997	5.112
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	48	0.131	0.99	2:40:03 PM	5.9800	5.5568	5.094
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	55	0.151	6.00	10:13:32 AM	5.3500	5.3500	5.348
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	62	0.17	-	-	-	-	5.509
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	69	0.189	54.49	11:36:10 AM	5.3500	5.4680	5.306
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	71	0.194	1.00	3:57:57 PM	5.4500	5.4500	6.719
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	75	0.205	3.00	10:37:10 AM	5.3750	5.3750	5.363
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	83	0.227	315.25	2:48:46 PM	5.5000	5.4898	5.477
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	90	0.246	1,276.18	3:51:48 PM	5.5500	5.5749	5.570
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	97	0.266	-	-	-	-	5.690
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	104	0.285	5.11	2:21:18 PM	5.5700	5.5032	5.492
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	111	0.304	-	-	-	-	5.594
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	117	0.32	-	-	-	-	5.482
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	125	0.342	5.10	11:41:33 AM	5.6000	5.6000	5.911
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	132	0.361	-	-	-	-	5.913
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	139	0.381	-	-	-	-	6.129
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	146	0.4	0.35	3:00:24 PM	5.7150	5.7150	5.874
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	153	0.419	13.76	2:10:08 PM	5.7550	5.7244	5.844
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	155	0.424	-	-	-	-	6.053
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	160	0.438	4.04	10:53:17 AM	5.7100	5.7917	5.861
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	167	0.457	6.62	3:19:03 PM	5.8000	5.8155	5.866
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	174	0.476	33.88	3:46:08 PM	5.9800	5.9275	5.910
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	181	0.496	923.61	3:57:36 PM	5.9300	5.9199	5.929
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	187	0.512	343.95	3:59:36 PM	5.9150	5.9350	5.952
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	195	0.534	0.67	2:34:34 PM	5.9900	5.9900	5.989
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	197	0.539	-	-	-	-	5.996
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	202	0.553	18.00	3:18:24 PM	5.8250	5.8250	5.969
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	209	0.572	-	-	-	-	5.977
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	216	0.591	3.10	2:48:50 PM	5.8500	5.8500	6.255

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RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	230	0.63	0.72	10:08:17 AM	5.7250	5.7250	5.924
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	237	0.649	-	-	-	-	6.129
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	244	0.668	2.00	3:54:24 PM	6.0150	6.0150	6.791
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	251	0.687	-	-	-	-	5.999
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	258	0.706	-	-	-	-	5.988
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	265	0.726	2.80	10:39:18 AM	5.9200	5.9200	6.009
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	272	0.745	-	-	-	-	5.949
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	279	0.764	-	-	-	-	5.936
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	281	0.769	25.06	3:46:19 PM	5.9750	5.9701	5.943
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	286	0.783	-	-	-	-	6.025
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	293	0.802	-	-	-	-	5.976
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	300	0.821	4.63	3:03:07 PM	5.9150	5.9118	5.984
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	328	0.898	-	-	-	-	6.016
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	332	0.909	177.13	3:56:56 PM	5.9250	5.9679	5.953
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	335	0.917	-	-	-	-	6.039
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	342	0.936	52.53	3:45:40 PM	5.9250	5.9250	5.920
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	349	0.956	3.00	11:19:38 AM	5.8100	5.8100	5.948
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	356	0.975	33.99	3:50:51 PM	5.9450	5.9258	6.054
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	363	0.994	313.14	3:54:10 PM	5.9750	5.9824	5.986
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	369	1.01	-	-	-	-	5.899
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	422	1.155	37.65	3:59:29 PM	5.9900	5.9557	5.964
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	552	1.511	-	-	-	-	6.013
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	553	1.514	0.20	2:23:44 PM	5.9500	5.9500	5.996
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	580	1.588	-	-	-	-	6.096
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	671	1.837	111.00	9:30:15 AM	6.0000	6.0000	6.000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	711	1.947	2.05	11:28:49 AM	5.9450	5.9450	5.991
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	748	2.048	23.30	2:23:00 PM	5.8500	5.8968	5.872
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	765	2.094	20.40	3:44:37 PM	6.0000	6.0000	5.992
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	804	2.201	-	-	-	-	6.326
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	850	2.327	355.79	3:56:34 PM	6.0450	6.0402	6.043
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	979	2.68	-	-	-	-	5.933
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	1014	2.776	-	-	-	-	6.146
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1070	2.93	-	-	-	-	6.090
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1077	2.949	1.10	2:18:01 PM	5.9500	5.9500	6.075
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1124	3.077	-	-	-	-	5.931

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RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1265	3.463	-	-	-	-	6.266
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1307	3.578	-	-	-	-	6.180
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1341	3.671	-	-	-	-	6.088
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1389	3.803	17.64	3:40:13 PM	5.9800	5.9694	5.931
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1391	3.808	-	-	-	-	6.073
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1467	4.016	-	-	-	-	6.115
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1483	4.06	11.27	3:54:54 PM	6.0500	5.9249	5.940
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1527	4.181	2.10	3:33:33 PM	5.9000	5.9000	5.999
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1565	4.285	-	-	-	-	6.251
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1643	4.498	11.50	2:50:43 PM	6.1200	6.1422	6.206
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1712	4.687	-	-	-	-	6.108
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1892	5.18	-	-	-	-	5.955
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1936	5.3	-	-	-	-	6.040
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1999	5.473	-	-	-	-	6.142
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2014	5.514	54.00	11:48:28 AM	6.1500	6.2056	6.246
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2097	5.741	-	-	-	-	6.147
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2249	6.157	57.00	3:54:45 PM	6.2000	6.1360	6.088
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2251	6.163	-	-	-	-	6.133
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2399	6.568	-	-	-	-	6.187
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2440	6.68	-	-	-	-	6.163
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2480	6.79	-	-	-	-	6.175
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2531	6.93	-	-	-	-	6.185
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2557	7.001	180.80	3:42:06 PM	6.2050	6.2005	6.230
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2775	7.598	34.00	11:02:36 AM	6.4500	6.4500	6.421
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2805	7.68	-	-	-	-	6.237
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2853	7.811	-	-	-	-	6.208
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2937	8.041	-	-	-	-	6.241
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	3001	8.216	85.00	10:26:55 AM	6.2500	6.2500	6.250
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3126	8.559	-	-	-	-	6.417
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3324	9.101	15.00	2:44:46 PM	6.2600	6.2600	6.252
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3581	9.804	-	-	-	-	6.298
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3618	9.906	1,304.70	3:27:35 PM	6.2900	6.2926	6.294
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4120	11.28	-	-	-	-	6.327
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4182	11.45	-	-	-	-	6.390
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4364	11.948	-	-	-	-	6.324

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4538	12.424	4.19	2:26:58 PM	6.3800	6.3800	6.425
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4616	12.638	-	-	-	-	6.308
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4736	12.966	-	-	-	-	6.341
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4764	13.043	-	-	-	-	6.740
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4974	13.618	-	-	-	-	6.393
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5037	13.791	-	-	-	-	6.399
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5149	14.097	2.00	3:12:19 PM	6.4700	6.2675	6.333
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5743	15.723	-	-	-	-	6.510
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6072	16.624	-	-	-	-	6.552
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6149	16.835	1.20	2:41:53 PM	6.6500	6.6500	6.620
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6437	17.624	-	-	-	-	6.591
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6668	18.256	-	-	-	-	6.607
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6758	18.502	1.96	11:52:59 AM	6.5000	6.5000	6.612
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6827	18.691	12.82	2:33:54 PM	6.5500	6.6133	6.690
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6948	19.023	-	-	-	-	6.620
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7284	19.943	310.90	3:57:28 PM	6.5925	6.5982	6.596
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7878	21.569	-	-	-	-	6.706