

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 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	6	0.016	-	-	-	-	4.950
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	13	0.036	3.00	10:17:30 AM	5.0000	5.0000	5.191
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	20	0.055	-	-	-	-	5.472
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	27	0.074	-	-	-	-	5.191
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	34	0.093	5.80	3:19:13 PM	5.2000	5.2000	5.178
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	41	0.112	76.46	3:27:33 PM	5.2500	5.2447	5.330
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	48	0.131	84.17	2:19:35 PM	5.2500	5.1983	5.296
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	50	0.137	-	-	-	-	6.384
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	54	0.148	0.30	2:23:09 PM	5.1250	5.1250	5.325
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	62	0.17	41.37	2:59:11 PM	5.1175	5.2897	5.579
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	69	0.189	19.72	3:06:57 PM	5.2000	5.2003	5.190
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	76	0.208	75.50	2:31:08 PM	5.0000	5.1288	5.265
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	83	0.227	13.99	3:33:11 PM	5.4000	5.4357	5.353
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	90	0.246	47.71	3:50:55 PM	4.7500	4.8142	5.250
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	96	0.263	27.21	3:25:01 PM	4.8750	4.9196	5.250
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	104	0.285	13.00	3:32:24 PM	4.8750	4.8750	5.782
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	111	0.304	0.02	2:44:27 PM	5.6250	5.6250	5.789
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	118	0.323	-	-	-	-	6.001
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	125	0.342	238.54	3:55:57 PM	5.7900	5.7680	5.795
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	132	0.361	274.42	3:21:37 PM	5.5500	5.6696	5.650
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	134	0.367	62.86	3:55:10 PM	5.9700	5.9700	6.066
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	139	0.381	21.74	3:18:21 PM	5.7000	5.6378	5.853
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	146	0.4	56.59	3:30:22 PM	5.8750	5.8114	5.853
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	153	0.419	15.11	3:28:05 PM	5.9000	5.7854	5.857
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	160	0.438	19.21	3:31:20 PM	5.8500	5.8438	5.924
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	166	0.454	1.49	11:20:06 AM	5.7000	5.7345	5.904
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	174	0.476	16.57	3:31:01 PM	5.7750	5.7975	5.874
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	176	0.482	-	-	-	-	6.014
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	181	0.496	225.92	3:52:43 PM	5.8000	5.8182	5.853
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	188	0.515	29.08	3:48:47 PM	5.7750	5.7877	5.944
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	195	0.534	101.70	3:54:10 PM	5.7500	5.8197	5.990
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	209	0.572	14.00	2:42:51 PM	5.8500	5.9214	6.000
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	216	0.591	-	-	-	-	6.114
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	223	0.611	16.00	3:35:43 PM	5.9500	5.9500	6.696
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	230	0.63	256.06	2:50:31 PM	5.9250	5.9561	5.962
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	237	0.649	0.44	3:28:50 PM	5.9500	5.9500	5.975
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	244	0.668	-	-	-	-	5.963
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	251	0.687	15.38	2:19:22 PM	5.9250	5.9250	5.939
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	258	0.706	-	-	-	-	5.921
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	260	0.712	1,897.49	3:53:58 PM	5.9800	5.9783	5.987
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	265	0.726	-	-	-	-	5.978
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	272	0.745	-	-	-	-	6.012

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RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	279	0.764	20.70	10:49:09 AM	5.8250	5.8500	5.992
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	307	0.841	3.10	2:20:47 PM	5.8250	5.9266	6.063
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	311	0.851	1,169.20	3:48:09 PM	5.9700	5.9880	6.014
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	314	0.86	8.89	2:34:40 PM	6.0500	6.0151	6.033
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	321	0.879	1.50	11:57:06 AM	5.9600	5.9600	6.023
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	328	0.898	11.40	2:53:50 PM	5.9600	5.9782	6.025
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	335	0.917	29.60	3:58:15 PM	5.9550	5.9547	6.001
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	342	0.936	17.56	3:46:34 PM	5.9750	5.9620	6.073
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	348	0.953	56.00	3:52:59 PM	6.0500	6.0408	6.008
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	349	0.956	49.57	3:17:26 PM	5.9500	5.9536	6.001
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	401	1.098	2,151.78	3:33:29 PM	6.0000	5.9616	5.981
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	531	1.454	-	-	-	-	6.109
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	532	1.457	1,756.00	3:53:23 PM	6.0000	5.9852	5.984
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	559	1.53	-	-	-	-	6.079
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	650	1.78	6.70	-	-	-	6.132
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	690	1.889	50.00	2:42:10 PM	5.9700	5.9700	6.003
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	727	1.99	-	-	-	-	5.834
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	744	2.037	219.54	3:44:23 PM	5.9700	5.9956	5.987
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	783	2.144	-	-	-	-	6.303
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	829	2.27	233.51	3:50:40 PM	6.0000	6.0027	6.003
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	958	2.623	-	-	-	-	6.171
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	993	2.719	-	-	-	-	6.098
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1049	2.872	14.44	-	-	-	6.155
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1056	2.891	-	-	-	-	6.002
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1103	3.02	-	-	-	-	5.910
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1244	3.406	-	-	-	-	6.253
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1286	3.521	-	-	-	-	6.169
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1320	3.614	-	-	-	-	6.083
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1368	3.745	1,100.10	3:57:55 PM	5.9900	5.9743	5.964
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1370	3.751	35.76	3:53:31 PM	6.0500	6.0506	6.067
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1446	3.959	-	-	-	-	6.109
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1462	4.003	1,771.26	3:44:05 PM	5.9800	5.9788	5.991
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1506	4.123	20.65	10:22:08 AM	6.0750	6.0916	6.206
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1544	4.227	-	-	-	-	6.231
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1622	4.441	44.77	3:52:02 PM	6.0800	6.1114	6.041
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1691	4.63	-	-	-	-	6.093
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1871	5.123	30.00	9:50:29 AM	6.0400	6.0400	6.152
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1915	5.243	-	-	-	-	6.013
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1978	5.415	-	-	-	-	6.105
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1993	5.457	32.00	11:12:50 AM	6.0750	6.0981	6.137
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2076	5.684	-	-	-	-	6.102
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2228	6.1	1,359.21	2:49:34 PM	6.1000	6.0748	6.100

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2230	6.105	-	-	-	-	6.072
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2378	6.511	5.50	11:40:11 AM	6.1250	6.1864	6.079
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2419	6.623	-	-	-	-	6.078
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2459	6.732	-	-	-	-	6.085
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2510	6.872	-	-	-	-	6.088
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2536	6.943	127.86	3:56:22 PM	6.1200	6.0678	6.057
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2754	7.54	2.10	11:28:35 AM	6.2000	6.2131	6.131
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2784	7.622	1.00	11:39:23 AM	6.2250	6.2250	6.109
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2832	7.754	-	-	-	-	6.075
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2916	7.984	-	-	-	-	6.099
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2980	8.159	-	-	-	-	6.160
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3105	8.501	-	-	-	-	6.435
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3303	9.043	2,950.50	3:48:25 PM	6.1250	6.1352	6.124
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3560	9.747	-	-	-	-	6.135
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3597	9.848	2,798.00	3:50:40 PM	6.1350	6.1221	6.128
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4099	11.222	-	-	-	-	6.178
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4161	11.392	-	-	-	-	6.241
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4343	11.89	-	-	-	-	6.184
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4517	12.367	438.91	3:16:37 PM	6.2400	6.2248	6.227
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4595	12.58	-	-	-	-	6.174
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4715	12.909	1.00	11:39:49 AM	6.3500	6.3500	6.208
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4743	12.986	0.50	10:40:36 AM	6.2200	6.2200	6.591
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4953	13.561	-	-	-	-	6.254
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5016	13.733	-	-	-	-	6.259
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5128	14.04	6.54	3:39:08 PM	6.3250	6.3057	6.191
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5722	15.666	-	-	-	-	6.308
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6051	16.567	-	-	-	-	6.311
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6128	16.778	-	-	-	-	6.478
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6416	17.566	-	-	-	-	6.326
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6647	18.198	10.00	2:35:46 PM	6.3500	6.3500	6.338
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6737	18.445	2.00	11:40:36 AM	6.3000	6.3000	6.344
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6806	18.634	63.41	3:41:33 PM	6.5000	6.4709	6.500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6927	18.965	-	-	-	-	6.357
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7263	19.885	3,382.86	3:57:05 PM	6.3300	6.3206	6.331
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7857	21.511	30.66	3:36:38 PM	6.5750	6.5750	6.598