

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 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	1	0.00	-	-	-	-	-
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	8	0.02	2.922000	3:17:30 PM	5.0250	5.1959	5.564
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	15	0.04	5.674000	3:17:20 PM	5.1500	5.2377	5.368
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	22	0.06	10.402000	3:01:58 PM	5.6000	5.6039	5.514
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	29	0.08	8.403400	11:50:00 AM	5.3500	5.3865	5.417
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	31	0.09	-	-	-	-	5.483
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	35	0.10	0.150000	9:33:23 AM	5.7000	5.7000	5.580
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	43	0.12	4.230000	2:50:28 PM	5.7500	5.7545	5.807
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	50	0.14	13.320000	9:49:35 AM	5.7500	5.7500	5.919
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	57	0.16	256.729000	3:24:24 PM	5.7000	5.7000	5.762
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	64	0.18	5.300000	11:50:28 AM	5.7000	5.7000	5.770
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	71	0.19	2.012000	3:45:30 PM	5.7500	5.7146	5.729
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	77	0.21	206.040000	2:24:09 PM	5.6700	5.7826	5.775
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	85	0.23	-	-	-	-	5.850
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	92	0.25	614.903000	3:41:13 PM	5.7825	5.7886	5.790
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	99	0.27	-	-	-	-	6.208
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	106	0.29	1.014000	10:50:54 AM	5.7700	5.7700	5.826
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	113	0.31	504.000000	10:56:58 AM	5.8300	5.8304	5.835
RPG 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	115	0.32	11.040000	3:17:26 PM	6.1000	6.0832	6.142
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	120	0.33	5.900000	2:11:23 PM	5.7000	5.7000	5.832
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	127	0.35	-	-	-	-	5.853
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	134	0.37	1.000000	3:43:42 PM	5.8500	5.8500	5.719
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	141	0.39	1.530000	2:17:40 PM	5.7000	5.7000	5.862
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	147	0.40	-	-	-	-	5.906
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	155	0.42	19.000000	3:43:15 PM	5.9500	5.9500	5.897
RPG 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	157	0.43	-	-	-	-	6.122
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	162	0.44	2.300000	2:04:09 PM	5.7500	5.8517	5.979
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	169	0.46	61.020000	3:22:34 PM	5.9200	5.9008	5.944
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	176	0.48	28.158000	3:55:42 PM	5.9750	5.8779	5.934
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	183	0.50	105.295000	3:46:19 PM	5.9350	5.9323	5.923
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	190	0.52	11.210000	3:36:15 PM	5.9370	5.9324	5.915
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	197	0.54	6.580000	11:47:45 AM	5.9250	5.9311	6.050
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	204	0.56	6.100000	2:11:26 PM	5.9500	5.9582	6.692
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	211	0.58	4.000000	3:48:17 PM	6.0000	6.0000	5.935
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	218	0.60	-	-	-	-	5.980
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	225	0.62	3.100000	2:09:01 PM	5.9750	5.9750	6.013
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	232	0.64	-	-	-	-	6.001
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	239	0.65	500.000000	3:16:07 PM	6.1250	6.1250	6.128
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	241	0.66	2,273.317000	3:54:01 PM	6.1450	6.1246	6.126
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	246	0.67	-	-	-	-	6.016
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	253	0.69	-	-	-	-	6.136

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RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	260	0.71	-	-	-	-	6.022
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	288	0.79	27.100000	2:32:18 PM	5.9500	5.9583	6.007
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	292	0.80	2.251000	3:28:35 PM	6.1000	6.1000	6.155
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	295	0.81	-	-	-	-	6.055
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	302	0.83	-	-	-	-	6.029
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	309	0.85	0.259000	10:11:00 AM	5.9350	5.9350	5.949
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	316	0.87	2.480000	3:00:20 PM	5.9800	5.9771	6.025
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	323	0.88	34.640000	3:08:09 PM	6.0250	6.0183	6.113
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	329	0.90	27.200000	3:50:30 PM	6.0750	6.0750	5.992
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	330	0.90	-	-	-	-	6.105
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	351	0.96	330.330000	3:34:29 PM	5.9550	6.0227	6.031
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	358	0.98	5.168000	2:48:04 PM	6.0000	6.0022	6.062
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	365	1.00	168.485000	3:57:07 PM	6.0400	6.0376	6.046
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	382	1.05	271.944000	3:48:06 PM	6.0650	6.0702	6.069
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	512	1.40	-	-	-	-	6.078
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	513	1.41	6.083200	3:28:40 PM	6.1000	6.0968	6.132
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	540	1.48	-	-	-	-	6.150
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	631	1.73	26.500000	2:49:13 PM	6.1000	6.1000	6.193
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	671	1.84	21.500000	3:10:05 PM	6.0400	6.0028	6.041
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	708	1.94	-	-	-	-	5.991
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	725	1.99	380.702750	3:39:41 PM	6.1000	6.0780	6.091
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	764	2.09	-	-	-	-	6.329
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	810	2.22	92.575000	3:51:34 PM	5.9500	5.9511	6.001
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	939	2.57	-	-	-	-	6.001
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	974	2.67	-	-	-	-	6.010
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1030	2.82	409.609393	3:57:49 PM	5.9975	6.0584	6.050
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1037	2.84	113.400000	3:47:45 PM	6.0650	6.0507	6.083
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1084	2.97	-	-	-	-	5.908
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1225	3.35	-	-	-	-	6.223
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1267	3.47	-	-	-	-	6.138
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1301	3.56	-	-	-	-	6.051
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1349	3.69	515.110000	3:53:36 PM	5.9250	5.9253	5.930
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1351	3.70	-	-	-	-	6.030
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1427	3.91	-	-	-	-	6.063
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1443	3.95	5.500000	10:35:42 AM	5.9400	5.9409	5.931
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1487	4.07	19.200000	2:30:18 PM	6.0350	6.0004	6.060
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1525	4.18	-	-	-	-	6.170
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1603	4.39	15.040000	3:54:13 PM	6.0250	6.0568	6.112
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1672	4.58	-	-	-	-	6.022
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1813	4.96	11,617.070000	3:57:12 PM	5.9400	5.9573	5.943
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1852	5.07	56.057000	2:59:10 PM	6.0500	5.9830	5.989

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1896	5.19	-	-	-	-	5.925
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1959	5.36	-	-	-	-	6.009
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1974	5.41	42.032660	3:00:12 PM	6.0000	6.0495	6.050
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2057	5.63	-	-	-	-	5.997
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2209	6.05	358.500000	3:48:54 PM	5.9100	5.9188	5.920
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2211	6.05	-	-	-	-	5.956
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2359	6.46	37.068804	3:37:26 PM	5.9500	5.9674	5.954
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2400	6.57	-	-	-	-	5.950
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2440	6.68	-	-	-	-	5.954
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2491	6.82	-	-	-	-	5.954
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2517	6.89	1,652.650000	3:54:48 PM	5.9000	5.9165	5.918
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2735	7.49	14.010000	3:03:55 PM	6.0500	6.0500	5.981
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2765	7.57	1.500000	2:26:30 PM	6.0800	6.0933	5.958
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2813	7.70	-	-	-	-	5.923
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2897	7.93	-	-	-	-	6.134
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2961	8.11	101.700000	11:28:17 AM	6.0000	5.9730	5.966
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3086	8.45	-	-	-	-	6.267
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3284	8.99	1,095.000000	3:59:49 PM	5.8900	5.9316	5.899
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3541	9.70	-	-	-	-	5.929
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3578	9.80	2,600.490000	3:59:44 PM	5.9000	5.9259	5.905
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4080	11.17	-	-	-	-	5.930
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4142	11.34	-	-	-	-	5.987
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4324	11.84	-	-	-	-	5.920
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4498	12.32	611.000000	3:58:07 PM	5.9300	5.9279	5.926
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4576	12.53	-	-	-	-	5.898
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4696	12.86	-	-	-	-	5.925
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4724	12.93	25.489164	11:50:29 AM	6.2000	6.2000	6.294
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4934	13.51	-	-	-	-	5.961
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4997	13.68	-	-	-	-	5.964
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5109	13.99	105.050000	2:40:09 PM	6.0900	6.1426	6.228
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5703	15.61	-	-	-	-	5.995
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6032	16.52	-	-	-	-	5.983
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6109	16.73	2.500000	11:02:23 AM	6.1500	6.1500	6.138
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6397	17.51	-	-	-	-	5.971
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6628	18.15	-	-	-	-	5.966
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6718	18.39	-	-	-	-	5.967
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6787	18.58	74.025000	2:57:09 PM	6.2000	6.2802	6.223
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6908	18.91	-	-	-	-	5.968
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7244	19.83	900.000000	3:55:28 PM	5.8850	5.8918	5.880
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7838	21.46	2.000000	10:34:55 AM	6.2100	6.2100	6.288