

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 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	2	0.01	-	-	-	-	-
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	9	0.03	13.769000	3:07:06 PM	5.1750	5.2062	5.600
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	16	0.04	5.300000	2:46:27 PM	5.6000	5.6000	5.563
RPG5 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	18	0.05	-	-	-	-	5.947
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	22	0.06	14.085000	11:23:02 AM	5.2500	5.2500	5.590
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	30	0.08	-	-	-	-	5.813
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	37	0.10	1.100000	11:14:37 AM	5.6500	5.6500	5.681
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	44	0.12	4.113000	2:43:46 PM	5.5000	5.4963	5.525
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	51	0.14	56.200000	2:17:01 PM	5.5000	5.6954	5.589
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	58	0.16	0.503000	2:53:02 PM	5.6000	5.6000	5.602
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	64	0.18	7.190000	3:33:55 PM	5.7000	5.6230	5.617
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	72	0.20	710.299000	3:07:38 PM	5.6250	5.6469	5.645
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	79	0.22	20.555000	2:36:19 PM	5.6150	5.6603	5.608
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	86	0.24	162.198000	3:55:59 PM	5.6000	5.6712	5.686
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	93	0.26	1,062.398000	3:59:07 PM	5.5800	5.6088	5.605
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	100	0.27	23.702000	3:39:31 PM	5.7000	5.7471	5.835
RPG5 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	102	0.28	2.000000	2:09:23 PM	5.9000	5.9000	6.059
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	107	0.29	-	-	-	-	5.775
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	114	0.31	4.603000	2:45:35 PM	5.7000	5.7000	5.806
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	121	0.33	-	-	-	-	5.673
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	128	0.35	4.536000	2:54:29 PM	5.7600	5.8251	5.819
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	134	0.37	-	-	-	-	5.900
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	142	0.39	-	-	-	-	5.858
RPG5 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	144	0.39	-	-	-	-	6.078
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	149	0.41	-	-	-	-	5.877
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	156	0.43	42.400000	11:38:12 AM	5.9100	5.9983	6.021
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	163	0.45	19.460000	2:31:35 PM	5.8750	5.8862	5.969
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	170	0.47	486.733000	3:55:06 PM	5.9000	5.8610	5.861
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	177	0.49	164.576000	3:44:44 PM	5.9250	5.9045	5.930
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	184	0.50	105.120000	2:50:15 PM	5.9500	5.9478	5.950
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	191	0.52	0.310000	2:16:59 PM	5.9100	5.9100	6.191
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	198	0.54	0.120000	3:19:54 PM	5.9000	5.9000	5.967
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	205	0.56	501.030000	2:44:49 PM	5.9100	5.9300	5.948
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	212	0.58	7.330000	3:37:15 PM	5.9000	5.9000	5.971
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	219	0.60	67.844000	10:42:41 AM	5.9200	5.9200	5.945
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	226	0.62	0.250000	2:53:08 PM	5.9000	5.9000	6.050
RPG5 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	228	0.62	394.103000	3:48:14 PM	6.0500	6.0344	6.032
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	233	0.64	2.100000	2:23:20 PM	6.0300	6.0300	6.013
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	240	0.66	-	-	-	-	6.075
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	247	0.68	10.000000	11:01:51 AM	5.9150	5.9150	6.046
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	275	0.75	-	-	-	-	6.012
RPG5 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	279	0.76	111.500000	3:47:12 PM	6.1000	6.1000	6.085

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RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	282	0.77	-	-	-	-	6.040
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	289	0.79	5.100000	3:20:09 PM	6.0250	6.0250	6.030
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	296	0.81	19.570000	3:54:36 PM	6.0500	6.0487	5.993
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	303	0.83	46.567000	2:53:48 PM	5.9600	5.9620	6.058
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	310	0.85	0.200000	2:15:32 PM	5.9500	5.9500	5.932
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	316	0.87	29.480000	2:01:02 PM	6.0500	6.0500	5.910
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	317	0.87	-	-	-	-	6.075
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	338	0.93	1.600000	10:32:24 AM	6.0000	6.0000	6.107
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	345	0.95	1.040000	3:56:48 PM	5.9600	5.9600	6.049
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	352	0.96	1.040000	3:31:13 PM	5.9500	5.9500	6.024
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	359	0.98	312.261000	3:49:12 PM	5.9550	5.9464	5.951
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	369	1.01	334.980000	3:30:50 PM	5.8000	5.9137	5.922
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	499	1.37	-	-	-	-	5.963
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	500	1.37	-	-	-	-	5.990
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	527	1.44	-	-	-	-	6.029
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	618	1.69	-	-	-	-	5.911
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	658	1.80	9.352700	3:48:21 PM	5.9300	5.9785	5.979
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	695	1.90	-	-	-	-	6.023
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	712	1.95	10.460000	2:49:57 PM	6.0000	5.9822	5.988
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	751	2.06	-	-	-	-	6.037
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	797	2.18	31.540000	3:19:45 PM	5.7525	5.8353	5.752
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	926	2.54	2.320000	3:42:33 PM	5.9500	5.9500	6.031
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	961	2.63	-	-	-	-	6.040
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1017	2.78	18.350000	3:42:24 PM	6.0000	6.0000	6.021
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1024	2.80	1.000000	2:44:54 PM	5.9000	5.9000	5.802
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1071	2.93	-	-	-	-	5.716
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1212	3.32	-	-	-	-	6.009
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1254	3.43	-	-	-	-	5.923
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1288	3.53	-	-	-	-	5.835
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1336	3.66	14.335000	3:26:09 PM	5.7200	5.8337	5.746
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1338	3.66	-	-	-	-	5.902
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1414	3.87	-	-	-	-	5.836
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1430	3.92	1.000000	11:53:13 AM	5.7500	5.7500	5.533
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1474	4.04	-	-	-	-	5.672
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1512	4.14	-	-	-	-	5.937
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1590	4.35	6.040000	3:56:04 PM	5.9500	6.0622	6.111
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1659	4.54	-	-	-	-	5.791
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1800	4.93	423.300000	2:41:44 PM	5.8000	5.7512	5.752
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1839	5.04	-	-	-	-	5.606
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1883	5.16	-	-	-	-	5.699
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1946	5.33	-	-	-	-	5.785
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1961	5.37	39.820000	3:03:56 PM	5.9500	5.9500	6.061

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2044	5.60	-	-	-	-	5.781
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2196	6.01	-	-	-	-	5.850
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2198	6.02	-	-	-	-	5.752
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2346	6.42	4.700000	3:16:06 PM	5.8000	5.8000	5.724
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2387	6.54	-	-	-	-	5.769
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2427	6.65	-	-	-	-	5.778
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2478	6.78	-	-	-	-	5.784
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2504	6.86	661.640000	3:57:52 PM	5.8500	5.8508	5.870
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2722	7.45	-	-	-	-	5.842
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2752	7.54	2.000000	3:58:38 PM	6.0000	6.0000	5.823
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2800	7.67	-	-	-	-	5.569
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2884	7.90	5.000000	10:25:44 AM	5.8100	5.8100	6.012
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2948	8.07	50.000000	2:11:17 PM	5.9000	5.8820	5.924
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3073	8.41	-	-	-	-	6.163
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3271	8.96	0.250000	2:26:38 PM	5.9750	5.9750	5.900
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3528	9.66	-	-	-	-	5.878
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3565	9.76	-	-	-	-	5.874
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4067	11.14	-	-	-	-	5.904
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4129	11.31	-	-	-	-	5.995
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4311	11.80	-	-	-	-	5.895
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4485	12.28	50.000000	-	-	-	5.912
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4563	12.49	-	-	-	-	5.864
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4683	12.82	-	-	-	-	5.885
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4711	12.90	2.000000	10:24:47 AM	5.9500	5.9500	6.242
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4921	13.47	-	-	-	-	5.901
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4984	13.65	-	-	-	-	5.898
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5096	13.95	4.000000	2:46:48 PM	6.0500	6.0500	5.895
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5690	15.58	-	-	-	-	5.870
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6019	16.48	-	-	-	-	5.853
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6096	16.69	-	-	-	-	5.778
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6384	17.48	-	-	-	-	5.852
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6615	18.11	-	-	-	-	5.858
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6705	18.36	20.000000	11:46:54 AM	6.0500	6.0500	5.865
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6774	18.55	58.900000	3:04:33 PM	6.1000	6.0101	5.830
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6895	18.88	-	-	-	-	5.849
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7231	19.80	5.000000	2:03:51 PM	5.8000	5.8000	5.902
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7825	21.42	0.670000	10:48:37 AM	6.0300	6.0300	6.100