

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 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	7	0.02	-	-	-	-	5.766
RPG 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	9	0.03	-	-	-	-	6.123
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	13	0.04	-	-	-	-	5.556
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	21	0.06	35.477000	9:40:15 AM	5.1000	5.1000	5.556
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	28	0.08	5.082000	3:21:35 PM	5.3500	5.4898	5.588
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	35	0.10	70.511000	2:38:44 PM	5.4000	5.4906	5.474
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	42	0.12	-	-	-	-	5.594
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	49	0.13	321.010549	2:02:28 PM	5.5500	5.5734	5.586
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	55	0.15	103.321262	11:10:08 AM	5.5750	5.5950	5.603
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	63	0.17	480.948000	11:08:23 AM	5.6000	5.6262	5.632
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	70	0.19	108.307000	3:18:55 PM	5.6000	5.6398	5.628
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	77	0.21	703.303000	3:41:19 PM	5.6500	5.6625	5.663
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	84	0.23	36.122000	2:16:01 PM	5.6500	5.6554	5.620
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	91	0.25	1127.724000	3:52:25 PM	5.6650	5.6576	5.667
RPG 3 4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	93	0.26	15.410000	2:05:41 PM	5.9500	5.9145	6.234
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	98	0.27	1148.610770	3:16:08 PM	5.6500	5.6749	5.685
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	105	0.29	14.000000	3:55:15 PM	5.7250	5.6957	5.745
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	112	0.31	15.500000	2:15:02 PM	5.8000	5.7613	5.710
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	119	0.33	1.533000	11:11:56 AM	5.7500	5.7505	5.765
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	125	0.34	24.976000	2:15:05 PM	5.9000	5.7925	5.791
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	133	0.36	9.380000	2:13:46 PM	5.7000	5.7000	5.812
RPG 3 4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	135	0.37	-	-	-	-	6.196
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	140	0.38	-	-	-	-	5.835
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	147	0.40	7.000000	3:52:21 PM	5.9750	5.9750	5.975
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	154	0.42	12.090000	3:03:54 PM	5.9000	5.9024	5.946
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	161	0.44	0.200000	3:32:08 PM	5.9000	5.9000	5.916
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	168	0.46	12.000000	2:44:07 PM	5.9200	5.9200	5.956
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	175	0.48	176.580000	3:55:38 PM	5.9200	5.9313	5.935
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	182	0.50	565.770000	3:23:51 PM	5.9250	5.9703	5.987
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	189	0.52	564.621982	2:22:04 PM	5.9505	6.0054	6.003
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	196	0.54	471.184000	11:53:27 AM	6.0020	6.0060	6.001
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	203	0.56	-	-	-	-	5.940
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	210	0.58	-	-	-	-	5.974
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	217	0.59	4.108000	3:40:47 PM	5.9600	5.9600	5.982
RPG 3 7 8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	219	0.60	171.514000	2:49:58 PM	6.1500	6.1432	6.157
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	224	0.61	-	-	-	-	6.073
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	231	0.63	-	-	-	-	6.064
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	238	0.65	0.210000	10:49:26 AM	5.9750	5.9750	6.063
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	266	0.73	-	-	-	-	6.021
RPG 3 3 8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	270	0.74	69.520000	2:25:25 PM	6.1250	6.1250	6.142
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	273	0.75	-	-	-	-	6.115
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	280	0.77	-	-	-	-	6.096

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RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	287	0.79	-	-	-	-	6.000
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	294	0.81	4.670000	3:31:23 PM	6.0125	6.0120	6.108
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	301	0.82	-	-	-	-	6.090
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	307	0.84	1.000000	11:08:50 AM	6.0000	6.0000	5.998
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	308	0.84	-	-	-	-	6.093
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	329	0.90	-	-	-	-	6.099
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	336	0.92	-	-	-	-	6.080
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	343	0.94	-	-	-	-	6.111
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	350	0.96	1.010000	2:09:28 PM	6.0000	5.9896	6.010
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	357	0.98	188.565000	3:34:19 PM	6.0450	6.0492	6.043
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	360	0.99	8.961000	2:52:55 PM	6.1000	6.0027	6.018
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	490	1.34	-	-	-	-	6.045
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	491	1.34	136.500000	10:47:56 AM	6.0750	6.0027	6.049
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	518	1.42	-	-	-	-	6.110
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	609	1.67	3.000000	3:08:21 PM	6.0750	6.0567	5.912
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	649	1.78	6.000000	3:04:09 PM	5.9575	6.0438	6.051
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	686	1.88	0.200000	11:13:10 AM	6.0250	6.0250	6.000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	703	1.93	4.900000	2:55:48 PM	6.1000	6.0270	5.996
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	742	2.03	0.100000	11:09:51 AM	5.9800	5.9800	6.031
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	788	2.16	2.400000	3:15:19 PM	5.9400	5.9490	5.976
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	917	2.51	-	-	-	-	6.120
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	952	2.61	-	-	-	-	6.131
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1008	2.76	8.300000	2:11:24 PM	6.0050	6.0030	6.000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1015	2.78	70.768000	2:48:19 PM	5.8500	5.8940	5.838
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1062	2.91	-	-	-	-	5.818
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1203	3.29	-	-	-	-	6.118
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1245	3.41	-	-	-	-	6.037
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1279	3.50	-	-	-	-	5.954
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1327	3.63	118.070000	3:27:55 PM	5.8900	5.8921	5.869
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1329	3.64	4.300000	3:14:53 PM	6.0750	6.0733	6.021
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1405	3.85	0.500000	11:10:46 AM	6.0500	6.0500	5.966
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1421	3.89	63.000000	3:57:58 PM	5.8200	5.8369	5.814
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1465	4.01	52.000000	3:48:11 PM	5.9250	5.9288	5.906
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1503	4.12	3.420000	11:12:05 AM	6.0500	6.0500	6.073
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1581	4.33	2.000000	2:24:32 PM	5.9400	5.9400	6.252
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1650	4.52	-	-	-	-	5.944
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1791	4.90	1349.200000	3:53:48 PM	5.9350	5.9317	5.934
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1830	5.01	-	-	-	-	5.729
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1874	5.13	-	-	-	-	5.871
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1937	5.30	-	-	-	-	5.959
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1952	5.34	25.118000	2:26:28 PM	6.0650	6.0646	5.920
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2035	5.57	-	-	-	-	5.961

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2187	5.99	240.805000	3:57:54 PM	6.0450	6.0475	6.044
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2189	5.99	-	-	-	-	5.941
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2337	6.40	5.000000	2:36:49 PM	6.1250	6.1250	5.999
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2378	6.51	-	-	-	-	5.961
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2418	6.62	-	-	-	-	5.971
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2469	6.76	-	-	-	-	5.977
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2495	6.83	601.000000	3:59:42 PM	6.0300	6.0414	6.039
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2713	7.43	39.520000	2:24:56 PM	6.1475	6.1457	6.035
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2743	7.51	26.765000	2:39:26 PM	6.1500	6.0649	6.016
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2791	7.64	-	-	-	-	5.726
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2875	7.87	19.568000	10:46:54 AM	6.0500	6.0500	6.201
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2939	8.05	-	-	-	-	6.150
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3064	8.39	1.000000	-	-	-	6.030
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3262	8.93	310.000000	3:30:11 PM	6.0750	6.0742	6.075
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3519	9.64	-	-	-	-	6.058
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3556	9.74	263.190000	3:54:54 PM	6.0550	6.0644	6.063
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4058	11.11	-	-	-	-	6.071
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4120	11.28	-	-	-	-	6.159
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4302	11.78	-	-	-	-	6.056
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4476	12.26	-	-	-	-	6.076
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4554	12.47	-	-	-	-	6.065
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4674	12.80	-	-	-	-	6.039
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4702	12.87	-	-	-	-	6.061
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4912	13.45	-	-	-	-	6.053
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4975	13.62	-	-	-	-	6.050
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5087	13.93	1.000000	10:23:02 AM	6.2750	6.2750	6.045
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5681	15.55	-	-	-	-	6.012
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6010	16.45	-	-	-	-	5.993
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6087	16.67	-	-	-	-	6.127
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6375	17.45	-	-	-	-	5.994
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6606	18.09	-	-	-	-	6.000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6696	18.33	-	-	-	-	6.004
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6765	18.52	0.150000	3:09:37 PM	6.1750	6.1750	6.020
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6886	18.85	0.500000	2:38:38 PM	6.1600	6.1600	5.953
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7222	19.77	-	-	-	-	6.035
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7816	21.40	-	-	-	-	6.170