

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 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	7	0.02	1.010059	11:56:46 AM	5.3000	5.3000	5.476
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	14	0.04	-	-	-	-	5.384
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	21	0.06	2.560000	3:42:45 PM	5.3500	5.4086	5.476
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	28	0.08	200.105000	2:06:24 PM	5.3500	5.3875	5.388
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	34	0.09	0.400000	11:30:55 AM	5.3750	5.3750	5.543
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	42	0.12	-	-	-	-	5.632
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	49	0.13	5.000000	2:07:14 PM	5.5500	5.5500	5.590
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	56	0.15	142.363473	3:27:51 PM	5.4000	5.3970	5.595
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	63	0.17	132.579344	2:04:10 PM	5.4000	5.4014	5.475
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	70	0.19	35.709000	2:33:22 PM	5.4000	5.4545	5.471
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	72	0.20	4.000000	10:12:04 AM	5.8000	5.8000	5.863
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	77	0.21	600.167000	3:18:41 PM	5.4500	5.4735	5.484
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	84	0.23	119.624000	3:42:34 PM	5.4800	5.4660	5.518
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	91	0.25	983.575000	3:46:30 PM	5.4750	5.4769	5.480
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	98	0.27	10.000000	3:42:36 PM	5.6000	5.5250	5.756
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	104	0.29	30.000000	2:09:49 PM	5.4750	5.4750	5.782
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	112	0.31	10.040000	2:24:13 PM	5.4750	5.5323	5.782
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	114	0.31	4.381000	10:28:23 AM	6.0000	6.0000	6.055
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	119	0.33	14.530000	3:13:22 PM	5.8250	5.7166	5.864
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	126	0.35	39.267000	2:44:05 PM	5.6750	5.7437	5.748
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	133	0.36	94.179126	2:44:05 PM	5.7000	5.7478	5.771
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	140	0.38	55.169000	2:37:45 PM	5.8000	5.7501	5.779
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	147	0.40	-	-	-	-	5.908
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	154	0.42	0.430000	-	-	-	5.933
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	161	0.44	122.558000	3:20:11 PM	5.7750	5.7751	5.775
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	168	0.46	-	-	-	-	5.962
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	175	0.48	142.567000	3:35:52 PM	5.8250	5.8155	5.891
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	182	0.50	582.528000	3:51:59 PM	5.8500	5.8210	5.816
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	189	0.52	4.524000	2:53:39 PM	5.8500	5.8443	5.959
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	196	0.54	-	-	-	-	5.982
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	198	0.54	2,147.627000	3:55:11 PM	6.0900	6.1048	6.103
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	203	0.56	19.200000	-	-	-	5.833
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	210	0.58	-	-	-	-	5.985
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	217	0.59	8.270000	2:47:36 PM	5.8500	5.8466	6.008
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	245	0.67	0.500000	3:20:23 PM	5.9000	5.9000	5.940
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	249	0.68	10.040000	9:19:34 AM	5.9500	5.9500	6.047
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	252	0.69	0.500000	11:51:06 AM	5.9250	5.9250	5.966
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	259	0.71	23.770000	2:39:53 PM	5.9000	5.9044	6.005
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	266	0.73	-	-	-	-	5.972
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	273	0.75	7.443000	3:26:40 PM	5.9250	5.9294	6.109
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	280	0.77	0.360000	11:05:03 AM	5.9500	5.9500	6.108
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	286	0.78	-	-	-	-	6.020

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RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	287	0.79	-	-	-	-	6.037
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	308	0.84	9.300000	10:48:07 AM	5.9250	5.9250	6.134
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	315	0.86	3.500000	2:33:47 PM	5.9300	5.9271	6.069
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	322	0.88	-	-	-	-	6.010
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	329	0.90	4.000000	11:54:16 AM	5.9350	5.9425	6.122
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	336	0.92	-	-	-	-	6.025
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	339	0.93	414.800000	2:51:47 PM	5.9750	5.9572	5.974
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	357	0.98	407.746000	3:49:31 PM	5.9700	5.9707	5.955
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	364	1.00	131.433000	3:36:37 PM	5.9750	5.9669	5.985
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	469	1.28	-	-	-	-	5.912
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	470	1.29	5.200000	3:33:19 PM	5.9600	5.9385	6.000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	497	1.36	-	-	-	-	5.974
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	588	1.61	-	-	-	-	5.778
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	628	1.72	107.500000	10:49:22 AM	5.9000	5.9070	5.914
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	665	1.82	0.410000	2:32:43 PM	5.9250	5.9250	5.862
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	682	1.87	310.095000	3:26:00 PM	5.7750	5.8183	5.787
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	721	1.97	8.000000	2:13:40 PM	5.8000	5.8000	5.887
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	767	2.10	654.531774	3:54:09 PM	5.8250	5.7932	5.795
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	896	2.45	-	-	-	-	5.967
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	931	2.55	15.000000	3:15:31 PM	5.8500	5.8500	5.789
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	987	2.70	8.080000	3:53:46 PM	5.8000	5.8361	5.850
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	994	2.72	172.000000	3:46:57 PM	5.7000	5.7026	5.705
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1041	2.85	-	-	-	-	5.670
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1182	3.24	-	-	-	-	5.947
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1224	3.35	-	-	-	-	5.866
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1258	3.44	-	-	-	-	5.784
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1306	3.58	72.600000	3:52:52 PM	5.8000	5.7660	5.711
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1308	3.58	0.840000	10:32:44 AM	5.8250	5.8250	5.845
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1384	3.79	-	-	-	-	5.864
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1400	3.83	230.700000	3:57:11 PM	5.6250	5.6255	5.660
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1444	3.95	-	-	-	-	5.566
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1482	4.06	-	-	-	-	5.883
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1560	4.27	17.260000	3:42:57 PM	5.7500	5.9745	5.712
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1629	4.46	-	-	-	-	5.750
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1770	4.85	4,799.000000	3:55:30 PM	5.6800	5.6922	5.685
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1809	4.95	20.000000	2:12:23 PM	5.7500	5.7500	5.857
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1853	5.07	-	-	-	-	5.666
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1916	5.25	-	-	-	-	5.749
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1931	5.29	2.500000	2:38:51 PM	5.8300	5.8300	5.710
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2014	5.51	-	-	-	-	5.746
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2166	5.93	430.000000	3:44:34 PM	5.7325	5.7362	5.738
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2168	5.94	-	-	-	-	5.720

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2316	6.34	30.500000	2:44:13 PM	5.8000	5.7995	5.750
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2357	6.45	-	-	-	-	5.733
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2397	6.56	-	-	-	-	5.741
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2448	6.70	-	-	-	-	5.745
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2474	6.77	2,841.200000	3:56:50 PM	5.7375	5.7398	5.739
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2692	7.37	7.200000	3:16:34 PM	5.9250	5.9528	5.837
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2722	7.45	-	-	-	-	5.773
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2770	7.58	-	-	-	-	5.494
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2854	7.81	9.435000	2:41:58 PM	5.8100	5.8115	5.947
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2918	7.99	-	-	-	-	5.868
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3043	8.33	-	-	-	-	5.778
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3241	8.87	1,100.000000	3:53:12 PM	5.7950	5.7981	5.798
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3498	9.58	-	-	-	-	5.795
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3535	9.68	786.800000	3:54:22 PM	5.7875	5.7955	5.789
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4037	11.05	-	-	-	-	5.806
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4099	11.22	-	-	-	-	5.892
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4281	11.72	-	-	-	-	5.798
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4455	12.20	453.000000	3:58:05 PM	5.8000	5.8077	5.808
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4533	12.41	-	-	-	-	5.823
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4653	12.74	-	-	-	-	5.808
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4681	12.82	0.520000	3:53:58 PM	5.9300	5.9300	5.832
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4891	13.39	-	-	-	-	5.846
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4954	13.56	-	-	-	-	5.850
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5066	13.87	-	-	-	-	6.141
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5660	15.50	-	-	-	-	5.908
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5989	16.40	-	-	-	-	5.928
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6066	16.61	-	-	-	-	6.065
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6354	17.40	-	-	-	-	5.950
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6585	18.03	4.000000	3:14:43 PM	6.0500	6.0500	6.206
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6675	18.28	-	-	-	-	5.968
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6744	18.46	33.440000	3:32:07 PM	6.0200	5.9970	6.023
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6865	18.80	50.000000	11:13:42 AM	6.0400	6.0400	6.059
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7201	19.72	435.500000	3:14:10 PM	5.7900	5.8021	5.798
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7795	21.34	-	-	-	-	6.077