

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 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	5	0.01 -	-	-	-	-	5.384
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	12	0.03 -	-	-	-	-	5.390
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	19	0.05 -	-	-	-	-	5.388
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	25	0.07	0.500000	2:38:12 PM	5.3500	5.3500	5.552
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	33	0.09 -	-	-	-	-	5.456
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	40	0.11	0.100000	2:13:52 PM	5.3000	5.3000	5.474
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	47	0.13	100.756473	3:38:40 PM	5.2750	5.2752	5.344
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	54	0.15	528.000000	3:36:50 PM	5.4350	5.4050	5.381
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	61	0.17	18.110000	3:24:49 PM	5.3000	5.3229	5.493
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	63	0.17	13.212000	3:27:32 PM	5.7500	5.7454	5.890
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	68	0.19	18.150000	2:59:25 PM	5.3250	5.3250	5.487
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	75	0.21	4.985736	11:31:07 AM	5.3650	5.3491	5.358
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	82	0.23	38.946650	3:24:49 PM	5.3650	5.3302	5.372
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	89	0.24	479.018900	3:33:16 PM	5.3550	5.3518	5.371
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	95	0.26	21.100000	10:33:49 AM	5.4000	5.4000	5.500
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	103	0.28	0.300000	3:33:10 PM	5.4000	5.4000	5.635
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	105	0.29 -	-	-	-	-	5.909
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	110	0.30	1.000000	10:27:26 AM	5.5975	5.5975	5.842
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	117	0.32 -	-	-	-	-	5.762
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	124	0.34	18.892000	3:47:08 PM	5.4750	5.4956	5.677
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	131	0.36 -	-	-	-	-	5.577
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	138	0.38 -	-	-	-	-	5.871
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	145	0.40 -	-	-	-	-	5.654
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	152	0.42 -	-	-	-	-	5.874
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	159	0.44	0.305000	10:25:42 AM	5.6750	5.6750	5.846
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	166	0.45	187.433000	3:16:41 PM	5.6500	5.6971	5.718
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	173	0.47	834.419000	3:51:05 PM	5.7000	5.7008	5.718
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	180	0.49	1,198.524000	3:49:19 PM	5.7100	5.7017	5.729
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	187	0.51	5.592000	3:30:24 PM	5.7100	5.7010	5.917
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	189	0.52	1,329.860000	3:23:27 PM	5.8200	5.7962	5.789
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	194	0.53 -	-	-	-	-	5.834
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	201	0.55 -	-	-	-	-	5.817
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	208	0.57	101.031000	2:38:55 PM	5.7950	5.7361	5.772
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	236	0.65	595.200000	11:08:07 AM	5.8000	5.8500	5.854
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	240	0.66 -	-	-	-	-	5.929
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	243	0.67	3,698.905000	3:59:18 PM	5.9000	5.8880	5.889
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	250	0.68	203.900000	3:22:38 PM	5.8750	5.8766	5.878
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	257	0.70 -	-	-	-	-	5.970
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	264	0.72 -	-	-	-	-	5.885
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	271	0.74	3.961000	3:04:01 PM	5.8000	5.8318	6.030
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	277	0.76	10.600000	3:34:29 PM	5.8500	5.8009	5.912
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	278	0.76 -	-	-	-	-	5.924

RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	299	0.82	27.336000	2:53:31 PM	5.8850	5.8850	5.914
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	306	0.84	2.280000	2:33:29 PM	5.8500	5.8500	5.972
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	313	0.86	677.252000	11:33:44 AM	5.8500	5.8663	5.875
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	320	0.88	12.948000	3:02:02 PM	5.8500	5.8685	5.898
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	327	0.90	-	-	-	-	5.987
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	330	0.90	759.000000	3:03:00 PM	5.7700	5.7983	5.808
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	348	0.95	24.420000	3:25:37 PM	5.8650	5.8463	5.957
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	355	0.97	14.880000	3:25:20 PM	5.8750	5.8724	5.918
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	362	0.99	17.863240	3:39:07 PM	5.8850	5.8838	5.932
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	460	1.26	2.500000	3:43:27 PM	5.8125	5.8125	5.840
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	461	1.26	11.500000	3:59:14 PM	5.8500	5.8500	5.919
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	488	1.34	-	-	-	-	5.905
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	579	1.59	4.600000	3:38:48 PM	5.8375	5.8375	5.725
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	619	1.70	-	-	-	-	5.874
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	656	1.80	-	-	-	-	5.816
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	673	1.84	1,005.000000	3:19:09 PM	5.7800	5.7800	5.784
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	712	1.95	-	-	-	-	5.850
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	758	2.08	19.470000	3:53:27 PM	5.8000	5.7472	5.839
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	887	2.43	0.100000	11:06:53 AM	5.6750	5.6750	5.946
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	922	2.52	-	-	-	-	5.725
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	978	2.68	3.000000	3:44:23 PM	5.7500	5.7500	5.707
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	985	2.70	10.000000	10:11:10 AM	5.7175	5.7175	5.708
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1032	2.83	-	-	-	-	5.668
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1173	3.21	-	-	-	-	5.951
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1215	3.33	-	-	-	-	5.875
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1249	3.42	-	-	-	-	5.796
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1297	3.55	192.130000	3:42:44 PM	5.7450	5.7311	5.713
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1299	3.56	-	-	-	-	5.860
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1375	3.77	-	-	-	-	5.908
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1391	3.81	861.700000	3:56:37 PM	5.8198	5.7985	5.818
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1435	3.93	409.000000	11:07:16 AM	5.6750	5.6918	5.704
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1473	4.03	-	-	-	-	5.906
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1551	4.25	7.000000	2:54:53 PM	5.7500	5.7643	5.790
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1620	4.44	-	-	-	-	5.778
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1761	4.82	8,055.150000	3:58:40 PM	5.7150	5.6996	5.715
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1800	4.93	5.000000	10:17:40 AM	5.8000	5.8000	5.767
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1844	5.05	-	-	-	-	5.699
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1907	5.22	-	-	-	-	5.779
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1922	5.26	-	-	-	-	5.741
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2005	5.49	-	-	-	-	5.775
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2157	5.91	2,190.194000	3:57:23 PM	5.7550	5.7461	5.750
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2159	5.91	-	-	-	-	5.747
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2307	6.32	202.000000	3:59:31 PM	5.8000	5.7556	5.748

RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2348	6.43 -	-	-	-	-	5.754
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2388	6.54 -	-	-	-	-	5.760
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2439	6.68 -	-	-	-	-	5.763
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2465	6.75 -	3,051.212300	3:46:51 PM	5.7600	5.7457	5.754
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2683	7.35 -	28.350000	3:33:56 PM	5.8300	5.8265	5.832
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2713	7.43 -	0.360000	2:22:43 PM	5.9500	5.9500	5.782
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2761	7.56 -	-	-	-	-	5.506
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2845	7.79 -	-	-	-	-	5.949
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2909	7.96 -	-	-	-	-	5.815
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3034	8.31 -	-	-	-	-	5.778
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3232	8.85 -	1,190.000000	11:25:13 AM	5.7850	5.7815	5.781
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3489	9.55 -	-	-	-	-	5.786
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3526	9.65 -	1,267.050000	2:01:48 PM	5.7800	5.7718	5.777
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4028	11.03 -	-	-	-	-	5.792
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4090	11.20 -	-	-	-	-	5.876
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4272	11.70 -	-	-	-	-	5.782
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4446	12.17 -	553.000000	3:49:57 PM	5.8100	5.8001	5.800
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4524	12.39 -	-	-	-	-	5.802
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4644	12.72 -	0.200000	2:27:31 PM	6.1250	6.1250	5.785
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4672	12.79 -	-	-	-	-	5.808
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4882	13.37 -	-	-	-	-	5.816
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4945	13.54 -	-	-	-	-	5.818
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5057	13.85 -	-	-	-	-	5.903
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5651	15.47 -	-	-	-	-	5.855
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5980	16.37 -	-	-	-	-	5.869
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6057	16.58 -	-	-	-	-	6.003
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6345	17.37 -	-	-	-	-	5.866
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6576	18.00 -	-	-	-	-	6.149
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6666	18.25 -	-	-	-	-	5.917
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6735	18.44 -	24.410000	3:51:25 PM	5.9500	5.9468	5.939
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6856	18.77 -	-	-	-	-	6.043
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7192	19.69 -	401.000000	3:56:06 PM	5.8450	5.8250	5.825
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7786	21.32 -	-	-	-	-	6.043