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	2	0.01	-	-	-	-	-
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	9	0.03	-	-	-	-	5.339
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	16	0.04	-	-	-	-	5.388
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	22	0.06	0.5	10:22:54 AM	5.3000	5.3000	5.535
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	30	0.08	0.5	11:06:12 AM	5.3500	5.3500	5.452
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	37	0.10	-	-	-	-	5.418
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	44	0.12	-	-	-	-	5.344
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	51	0.14	1,529.00	3:55:10 PM	5.2250	5.3564	5.238
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	58	0.16	1,033.97	3:55:08 PM	5.2250	5.3368	5.259
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	60	0.16	5.21	3:42:25 PM	5.7500	5.7952	5.881
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	65	0.18	5	10:10:25 AM	5.3000	5.3000	5.503
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	72	0.20	0.21	3:02:14 PM	5.3000	5.3000	5.356
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	79	0.22	99.982	3:48:03 PM	5.2500	5.2643	5.307
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	86	0.24	166.419	3:45:06 PM	5.2500	5.3047	5.371
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	92	0.25	704.576	3:55:06 PM	5.2500	5.2513	5.253
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	100	0.27	1.253	2:19:29 PM	5.3900	5.3860	5.581
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	102	0.28	-	-	-	-	5.869
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	107	0.29	6.563	3:06:34 PM	5.3000	5.3797	5.788
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	114	0.31	12.32	3:24:56 PM	5.5500	5.5627	5.768
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	121	0.33	15.759	11:50:12 AM	5.4750	5.5821	5.677
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	128	0.35	-	-	-	-	5.577
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	135	0.37	-	-	-	-	5.871
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	142	0.39	1	11:29:17 AM	5.6000	5.6000	5.654
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	149	0.41	0.703	11:04:09 AM	5.6000	5.5711	5.802
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	156	0.43	0.407	9:58:36 AM	5.5500	5.5500	5.788
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	163	0.45	2.65	2:25:47 PM	5.7000	5.6434	5.718
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	170	0.47	49.705	3:58:33 PM	5.6500	5.6845	5.718
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	177	0.49	216.925	3:49:51 PM	5.6500	5.6964	5.729
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	184	0.50	456.329	2:52:44 PM	5.6900	5.6996	5.712
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	186	0.51	1,652.15	3:59:36 PM	5.7400	5.7498	5.751
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	191	0.52	0.256	11:07:57 AM	5.7000	5.7000	5.829
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	198	0.54	-	-	-	-	5.817
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	205	0.56	14.12	11:41:50 AM	5.7950	5.7950	5.772
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	233	0.64	-	-	-	-	5.880
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	237	0.65	0.8	3:43:40 PM	5.8750	5.8469	5.852
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	240	0.66	472.08	3:26:18 PM	5.8350	5.8745	5.888
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	247	0.68	1,250.00	3:44:54 PM	5.8750	5.8750	5.876
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	254	0.70	1,016.50	2:50:51 PM	5.8750	5.8756	5.899
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	261	0.72	4.13	2:41:35 PM	5.8000	5.8000	5.885
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	268	0.73	-	-	-	-	6.047
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	274	0.75	6.95	2:35:47 PM	5.7300	5.7300	5.905
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	275	0.75	-	-	-	-	5.924

RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	296	0.81	238.578	3:52:00 PM	5.8250	5.8896	5.893
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	303	0.83	28.772	3:11:05 PM	5.8000	5.8791	5.973
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	310	0.85	102.799	3:18:05 PM	5.8000	5.8885	5.876
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	317	0.87	127.685	3:23:05 PM	5.8850	5.8941	5.896
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	324	0.89	1.56	3:49:48 PM	5.8250	5.8383	5.973
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	327	0.90	390.65	3:44:43 PM	5.7600	5.7785	5.772
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	345	0.95	1.16	2:46:48 PM	5.8500	5.8386	5.958
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	352	0.96	0.522	11:25:27 AM	5.8750	5.8750	5.918
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	359	0.98	2.687	3:48:02 PM	5.8500	5.8784	5.938
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	457	1.25	-	-	-	-	5.823
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	458	1.25	3.6113	3:42:16 PM	5.8500	5.8799	5.886
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	485	1.33	-	-	-	-	5.889
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	576	1.58	36.351	11:31:40 AM	5.8250	5.8250	5.716
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	616	1.69	95	3:56:01 PM	5.7600	5.7600	5.805
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	653	1.79	-	-	-	-	5.814
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	670	1.83	5.15	3:51:22 PM	5.8350	5.8302	5.787
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	709	1.94	4.1	2:32:41 PM	5.8250	5.8250	5.849
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	755	2.07	55.11	3:14:51 PM	5.8250	5.7988	5.840
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	884	2.42	-	-	-	-	5.952
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	919	2.52	1	3:47:21 PM	5.8500	5.8500	5.725
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	975	2.67	1.1	3:34:08 PM	5.7625	5.7625	5.718
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	982	2.69	0.3	3:45:31 PM	5.8000	5.8000	5.743
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1029	2.82	-	-	-	-	5.681
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1170	3.20	-	-	-	-	5.967
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1212	3.32	-	-	-	-	5.891
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1246	3.41	-	-	-	-	5.813
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1294	3.54	91.2	3:17:24 PM	5.8500	5.7352	5.734
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1296	3.55	-	-	-	-	5.877
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1372	3.76	-	-	-	-	5.927
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1388	3.80	4.1288	2:35:07 PM	5.7500	5.7500	5.813
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1432	3.92	1.6	3:44:09 PM	5.8000	5.8000	5.723
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1470	4.03	-	-	-	-	5.926
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1548	4.24	105	3:49:43 PM	5.8250	5.8576	5.862
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1617	4.43	-	-	-	-	5.798
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1758	4.81	3,659.76	3:56:50 PM	5.7150	5.7162	5.723
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1797	4.92	-	-	-	-	5.786
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1841	5.04	-	-	-	-	5.718
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1904	5.21	-	-	-	-	5.796
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1919	5.25	50	3:50:18 PM	5.8500	5.8500	5.850
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2002	5.48	-	-	-	-	5.790
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2154	5.90	41	3:49:50 PM	5.7900	5.7900	5.750
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2156	5.90	-	-	-	-	5.760
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2304	6.31	-	-	-	-	5.749

RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2345	6.42	-	-	-	-	5.762
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2385	6.53	-	-	-	-	5.767
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2436	6.67	-	-	-	-	5.769
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2462	6.74	27.91	10:36:50 AM	5.7900	5.7729	5.755
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2680	7.34	20	3:00:49 PM	5.8850	5.8850	5.803
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2710	7.42	-	-	-	-	5.783
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2758	7.55	-	-	-	-	5.507
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2842	7.78	-	-	-	-	5.947
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2906	7.96	-	-	-	-	5.861
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3031	8.30	-	-	-	-	5.775
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3229	8.84	3	3:43:34 PM	5.8350	5.8350	5.781
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3486	9.54	-	-	-	-	5.783
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3523	9.65	24.8	3:53:23 PM	5.8100	5.8114	5.777
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4025	11.02	-	-	-	-	5.791
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4087	11.19	-	-	-	-	5.875
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4269	11.69	-	-	-	-	5.782
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4443	12.16	22.3	3:26:51 PM	5.8350	5.8417	5.800
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4521	12.38	-	-	-	-	5.803
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4641	12.71	-	-	-	-	5.786
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4669	12.78	19.6	11:59:41 AM	6.0250	6.0001	5.808
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4879	13.36	-	-	-	-	5.817
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4942	13.53	-	-	-	-	5.819
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5054	13.84	-	-	-	-	5.903
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5648	15.46	-	-	-	-	5.855
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5977	16.36	-	-	-	-	5.870
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6054	16.58	-	-	-	-	6.003
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6342	17.36	-	-	-	-	5.866
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6573	18.00	-	-	-	-	6.148
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6663	18.24	-	-	-	-	5.918
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6732	18.43	3.5	3:04:24 PM	6.0500	6.0500	5.947
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6853	18.76	-	-	-	-	6.043
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7189	19.68	12.5	3:50:42 PM	5.8275	5.8275	5.825
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7783	21.31	4.97	3:50:40 PM	6.1000	6.1000	6.100