

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 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	7	0.02	-	-	-	-	5.244
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	14	0.04	-	-	-	-	5.388
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	20	0.06	575.520000	2:20:35 PM	5.2000	5.2150	5.215
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	28	0.08	12.420000	2:48:07 PM	5.1800	5.1800	5.425
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	35	0.10	110.000000	2:20:18 PM	5.2000	5.2150	5.215
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	42	0.12	449.700000	3:17:43 PM	5.3000	5.2578	5.266
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	49	0.13	249.207000	3:39:51 PM	5.2500	5.2416	5.229
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	56	0.15	28.216000	11:07:18 AM	5.2250	5.2196	5.266
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	58	0.16	1.500000	11:19:54 AM	5.7000	5.7000	5.878
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	63	0.17	200.295000	2:35:54 PM	5.2500	5.2001	5.215
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	70	0.19	965.720000	3:02:13 PM	5.2450	5.2671	5.261
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	77	0.21	403.130000	2:19:04 PM	5.2550	5.2550	5.268
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	84	0.23	394.422000	3:58:21 PM	5.2350	5.2458	5.244
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	90	0.25	866.573000	3:58:21 PM	5.2500	5.2461	5.249
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	98	0.27	20.500000	2:46:03 PM	5.3500	5.3500	5.434
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	100	0.27	-	-	-	-	5.830
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	105	0.29	107.666000	11:24:12 AM	5.3000	5.3006	5.300
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	112	0.31	9.934000	2:55:09 PM	5.3000	5.4447	5.632
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	119	0.33	317.460000	2:24:32 PM	5.6200	5.4025	5.399
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	126	0.35	50.000000	3:41:16 PM	5.5000	5.5000	5.534
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	133	0.36	44.095000	11:19:20 AM	5.5800	5.5800	5.788
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	140	0.38	7.295000	2:21:36 PM	5.6750	5.6750	5.654
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	147	0.40	61.388000	2:24:44 PM	5.5000	5.5829	5.665
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	154	0.42	-	-	-	-	5.737
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	161	0.44	48.870000	2:48:45 PM	5.6900	5.6825	5.686
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	168	0.46	55.194000	3:03:53 PM	5.6850	5.6798	5.718
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	175	0.48	202.093000	3:35:49 PM	5.6850	5.6874	5.677
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	182	0.50	775.099000	3:51:55 PM	5.6900	5.6868	5.689
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	184	0.50	1,172.556000	3:01:14 PM	5.7100	5.7128	5.725
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	189	0.52	14.790000	3:25:09 PM	5.7250	5.7250	5.742
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	196	0.54	62.598000	2:57:13 PM	5.7000	5.6988	5.745
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	203	0.56	0.260000	10:28:32 AM	5.7050	5.7050	5.771
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	231	0.63	0.210000	2:29:41 PM	5.7500	5.7500	5.889
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	235	0.64	2.000000	3:14:11 PM	5.7250	5.7250	5.790
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	238	0.65	227.300000	3:35:03 PM	5.8000	5.8000	5.798
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	245	0.67	0.103000	11:19:15 AM	5.8000	5.8000	5.876
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	252	0.69	214.010000	2:23:50 PM	5.8000	5.8000	5.833
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	259	0.71	2.472000	10:27:22 AM	5.8100	5.8100	5.885
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	266	0.73	19.823000	3:35:51 PM	5.8500	5.8013	5.977
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	272	0.75	-	-	-	-	5.856
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	273	0.75	7.200000	3:10:03 PM	5.8000	5.8000	5.901
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	294	0.81	67.050000	3:38:09 PM	5.8300	5.8292	5.893

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RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	301	0.82	-	-	-	-	5.949
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	308	0.84	28.473000	11:21:03 AM	5.8500	5.8291	5.876
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	315	0.86	1.575000	3:40:36 PM	5.8000	5.8000	5.897
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	322	0.88	-	-	-	-	5.950
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	325	0.89	77.800000	3:55:42 PM	5.7000	5.7162	5.748
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	343	0.94	2.750000	2:51:54 PM	5.8000	5.8000	5.957
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	350	0.96	-	-	-	-	5.924
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	357	0.98	0.470000	10:48:50 AM	5.8500	5.8500	5.947
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	364	1.00	535.469000	3:48:51 PM	5.8000	5.8565	5.878
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	455	1.25	1.000000	2:27:35 PM	5.7100	5.7100	5.790
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	456	1.25	53.780000	2:41:53 PM	5.7650	5.7520	5.821
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	483	1.32	-	-	-	-	5.857
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	574	1.57	30.100000	3:03:32 PM	5.8350	5.8350	5.689
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	614	1.68	51.568626	3:07:46 PM	5.7750	5.7023	5.732
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	651	1.78	-	-	-	-	5.790
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	668	1.83	164.850000	3:28:46 PM	5.7500	5.7175	5.725
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	707	1.94	-	-	-	-	5.828
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	753	2.06	18.060000	3:47:54 PM	5.7200	5.7551	5.783
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	882	2.42	-	-	-	-	5.938
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	917	2.51	16.700000	3:48:56 PM	5.7000	5.7431	5.725
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	973	2.66	17.350000	3:29:15 PM	5.7450	5.7110	5.709
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	980	2.68	4.800000	3:09:07 PM	5.7200	5.7234	5.851
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1027	2.81	-	-	-	-	5.675
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1168	3.20	-	-	-	-	5.964
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1210	3.31	-	-	-	-	5.889
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1244	3.41	-	-	-	-	5.813
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1292	3.54	386.420000	3:44:14 PM	5.7150	5.7036	5.706
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1294	3.54	-	-	-	-	5.878
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1370	3.75	-	-	-	-	5.928
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1386	3.80	7.500000	3:20:12 PM	5.7500	5.7327	5.753
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1430	3.92	63.350000	3:34:39 PM	5.7600	5.7601	5.736
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1468	4.02	-	-	-	-	5.930
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1546	4.23	11.209000	3:24:20 PM	5.8500	5.8234	5.865
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1615	4.42	-	-	-	-	5.804
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1756	4.81	2,721.500000	3:44:23 PM	5.7025	5.6954	5.702
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1795	4.91	60.080000	3:51:07 PM	5.7250	5.7750	5.792
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1839	5.04	-	-	-	-	5.726
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1902	5.21	-	-	-	-	5.804
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1917	5.25	16.802102	2:16:27 PM	5.8000	5.8000	5.832
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2000	5.48	-	-	-	-	5.798
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2152	5.89	1,203.000000	2:50:40 PM	5.7500	5.7542	5.753
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2154	5.90	-	-	-	-	5.768

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2302	6.30	20.500000	2:22:03 PM	5.8200	5.7761	5.753
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2343	6.42	-	-	-	-	5.770
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2383	6.52	-	-	-	-	5.775
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2434	6.66	-	-	-	-	5.777
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2460	6.74	1,727.000000	3:07:02 PM	5.7575	5.7562	5.757
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2678	7.33	430.700000	3:17:24 PM	5.8400	5.8304	5.818
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2708	7.41	-	-	-	-	5.790
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2756	7.55	-	-	-	-	5.515
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2840	7.78	0.100000	11:07:29 AM	5.8500	5.8500	5.952
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2904	7.95	-	-	-	-	5.922
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3029	8.29	-	-	-	-	5.780
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3227	8.84	660.000000	2:48:27 PM	5.7800	5.7788	5.780
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3484	9.54	-	-	-	-	5.784
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3521	9.64	750.000000	2:50:41 PM	5.7750	5.7807	5.777
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4023	11.01	-	-	-	-	5.787
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4085	11.18	-	-	-	-	5.871
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4267	11.68	-	-	-	-	5.776
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4441	12.16	54.650000	3:53:42 PM	5.8300	5.7886	5.796
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4519	12.37	-	-	-	-	5.796
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4639	12.70	-	-	-	-	5.778
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4667	12.78	2.000000	10:12:39 AM	5.8800	5.8800	5.800
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4877	13.35	-	-	-	-	5.808
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4940	13.53	-	-	-	-	5.811
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5052	13.83	4.600000	3:48:20 PM	5.8900	5.9014	5.895
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5646	15.46	-	-	-	-	5.846
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5975	16.36	-	-	-	-	5.860
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6052	16.57	-	-	-	-	5.992
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6340	17.36	-	-	-	-	5.869
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6571	17.99	-	-	-	-	6.137
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6661	18.24	-	-	-	-	5.908
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6730	18.43	15.210000	3:37:23 PM	6.0000	5.9803	5.956
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6851	18.76	-	-	-	-	6.034
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7187	19.68	10.000000	2:30:55 PM	5.7750	5.7750	5.825
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7781	21.30	2.000000	10:29:52 AM	5.9500	5.9500	6.084