

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 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	5	0.01	-	-	-	-	4.341
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	12	0.03	-	-	-	-	4.311
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	19	0.05	2.500000	10:54:57 AM	4.0000	4.0000	4.235
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	21	0.06	-	-	-	-	4.764
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	26	0.07	-	-	-	-	4.466
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	33	0.09	-	-	-	-	4.526
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	40	0.11	9.800000	2:19:23 PM	4.0500	4.0806	4.237
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	47	0.13	22.720000	2:28:16 PM	4.0500	4.0500	4.428
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	53	0.15	-	-	-	-	4.311
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	61	0.17	8.396000	2:49:25 PM	4.1000	4.1535	4.250
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	63	0.17	-	-	-	-	4.938
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	68	0.19	5.700000	11:25:14 AM	4.1000	4.1247	4.377
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	75	0.21	15.110000	3:48:49 PM	4.1500	4.1335	4.439
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	82	0.23	48.729000	10:44:42 AM	4.1700	4.1706	4.413
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	89	0.24	244.822000	3:50:16 PM	4.1250	4.2036	4.266
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	96	0.26	12.820000	3:05:35 PM	4.2000	4.3112	4.433
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	103	0.28	43.000000	2:10:13 PM	4.3000	4.3628	4.638
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	110	0.30	1.600000	3:13:19 PM	4.3000	4.2688	4.750
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	117	0.32	2.425000	11:03:26 AM	4.3250	4.3606	4.911
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	124	0.34	174.202000	2:47:08 PM	4.3500	4.3500	4.471
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	131	0.36	1.100000	2:09:18 PM	4.6500	4.6500	4.705
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	138	0.38	-	-	-	-	4.722
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	145	0.40	7.007000	11:08:14 AM	4.5500	4.5986	4.714
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	147	0.40	2,227.946000	3:59:27 PM	4.9100	4.9174	4.920
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	152	0.42	-	-	-	-	4.945
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	159	0.44	25.000000	10:32:16 AM	4.6000	4.6000	4.817
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	166	0.45	30.315000	2:40:47 PM	4.5000	4.5082	4.779
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	173	0.47	43.898000	2:50:49 PM	4.6000	4.6214	4.730
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	181	0.50	101.563000	3:52:25 PM	4.6850	4.6229	4.650
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	194	0.53	-	-	-	-	4.943
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	198	0.54	17.100000	2:37:28 PM	4.9500	4.9649	5.020
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	201	0.55	-	-	-	-	4.900
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	208	0.57	1,210.000000	3:10:21 PM	4.7000	4.7000	4.746
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	215	0.59	4.000000	11:19:48 AM	4.6500	4.6500	4.848
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	222	0.61	20.000000	10:49:28 AM	4.7000	4.7000	4.977
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	229	0.63	-	-	-	-	4.900
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	235	0.64	-	-	-	-	4.944
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	236	0.65	30.600000	10:58:01 AM	4.7500	4.7500	4.862
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	257	0.70	-	-	-	-	4.899
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	264	0.72	3.500000	2:25:20 PM	4.7000	4.7443	5.037
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	271	0.74	-	-	-	-	5.076
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	278	0.76	-	-	-	-	4.985

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RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	285	0.78	-	-	-	-	5.031
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	288	0.79	1,511.286000	3:59:23 PM	5.0500	4.9163	4.925
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	306	0.84	-	-	-	-	5.085
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	313	0.86	12.000000	2:18:53 PM	4.8000	4.8000	4.939
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	320	0.88	-	-	-	-	5.075
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	327	0.90	-	-	-	-	4.932
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	334	0.91	-	-	-	-	4.969
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	341	0.93	3.400000	10:26:47 AM	4.8000	4.8000	5.057
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	348	0.95	233.900000	3:54:00 PM	4.8500	4.9016	4.914
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	355	0.97	-	-	-	-	4.975
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	362	0.99	347.450910	3:30:37 PM	4.9250	4.9035	4.902
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	418	1.14	0.260000	3:50:47 PM	4.9500	4.9500	4.976
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	419	1.15	-	-	-	-	5.013
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	446	1.22	75.500000	2:33:00 PM	4.9250	4.9581	4.969
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	537	1.47	94.000000	10:20:42 AM	4.9500	4.9617	4.950
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	577	1.58	30.500000	3:50:28 PM	4.9750	4.9709	5.003
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	614	1.68	9.590000	3:54:54 PM	4.9650	4.9752	4.983
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	631	1.73	7.200000	10:01:09 AM	4.9650	4.9650	4.980
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	670	1.83	100.000000	10:21:00 AM	4.9500	4.9575	4.965
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	716	1.96	399.280000	3:57:22 PM	4.9450	4.8872	4.885
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	845	2.31	19.000000	11:11:22 AM	5.0000	5.0000	4.952
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	880	2.41	-	-	-	-	4.997
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	936	2.56	-	-	-	-	4.871
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	943	2.58	11.300000	3:21:23 PM	4.9000	4.9088	4.984
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	990	2.71	-	-	-	-	4.956
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1131	3.10	-	-	-	-	4.960
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1173	3.21	-	-	-	-	4.962
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1207	3.31	-	-	-	-	4.964
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1255	3.44	1,290.100000	3:53:49 PM	4.9100	4.8858	4.889
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1257	3.44	-	-	-	-	4.966
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1333	3.65	-	-	-	-	4.971
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1349	3.69	32.700000	3:13:29 PM	4.9250	4.9361	4.970
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1393	3.81	-	-	-	-	5.003
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1431	3.92	-	-	-	-	4.974
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1509	4.13	152.165000	3:24:41 PM	5.0300	5.0414	5.020
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1578	4.32	-	-	-	-	4.982
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1719	4.71	7,959.380000	3:49:28 PM	4.9285	4.9280	4.930
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1758	4.81	20.000000	9:23:29 AM	5.0690	5.0690	5.076
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1802	4.93	-	-	-	-	4.996
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1865	5.11	-	-	-	-	4.999
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1880	5.15	-	-	-	-	4.933
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1963	5.37	-	-	-	-	5.005

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2115	5.79	750.000000	11:35:37 AM	5.0250	5.0237	5.025
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2117	5.80	-	-	-	-	5.015
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2265	6.20	100.000000	2:28:15 PM	5.0550	5.0550	5.056
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2306	6.31	-	-	-	-	5.025
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2346	6.42	-	-	-	-	5.027
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2397	6.56	-	-	-	-	5.029
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2423	6.63	3,060.000000	3:35:31 PM	5.0350	5.0293	5.031
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2641	7.23	0.100000	2:27:55 PM	5.1500	5.1500	5.159
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2671	7.31	1.500000	10:27:53 AM	5.1500	5.1500	5.041
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2719	7.44	0.500000	2:25:35 PM	5.1500	5.1500	5.042
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2803	7.67	3.000000	10:47:52 AM	5.2500	5.2500	5.045
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2867	7.85	-	-	-	-	5.237
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2992	8.19	-	-	-	-	5.106
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3190	8.73	300.000000	9:42:20 AM	5.0500	5.0500	5.051
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3447	9.44	-	-	-	-	5.065
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3484	9.54	1,191.400000	3:49:34 PM	5.0450	5.0382	5.047
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3986	10.91	2.600000	3:45:53 PM	5.2000	5.2000	5.087
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4048	11.08	-	-	-	-	5.090
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4230	11.58	-	-	-	-	5.101
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4404	12.06	52.800000	3:48:17 PM	5.0000	5.0790	5.102
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4482	12.27	-	-	-	-	5.117
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4602	12.60	-	-	-	-	5.213
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4630	12.68	67.000000	3:55:42 PM	5.3250	5.3321	5.097
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4840	13.25	-	-	-	-	5.140
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4903	13.42	-	-	-	-	5.344
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5015	13.73	0.390000	3:59:58 PM	5.4000	5.4000	5.372
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5609	15.36	-	-	-	-	5.194
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5938	16.26	-	-	-	-	5.210
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6015	16.47	-	-	-	-	5.296
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6303	17.26	-	-	-	-	5.245
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6534	17.89	-	-	-	-	5.214
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6624	18.14	1.000000	11:36:02 AM	5.3900	5.3900	5.237
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6693	18.32	15.180000	3:52:21 PM	5.3800	5.4006	5.398
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6814	18.66	88.000000	3:42:20 PM	5.3000	5.3000	5.300
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7150	19.58	212.210000	3:54:41 PM	5.1150	5.1161	5.122
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7744	21.20	-	-	-	-	5.377