

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 08/1	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	7	0.02	-	-	-	-	3.409
RPTB 0 08/2	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	13	0.04	139.000000	3:35:35 PM	3.2500	3.3978	3.471
RPTB 0 08/2	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	21	0.06	55.224000	3:49:00 PM	3.2500	3.3209	3.575
RPG B 4 3/4	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	23	0.06	-	-	-	-	3.763
RPTB 0 09/C	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	28	0.08	7.070000	2:40:07 PM	3.2850	3.3858	3.383
RPTB 0 09/1	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	35	0.10	454.656000	3:49:43 PM	3.3000	3.2971	3.291
RPTB 0 09/1	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	42	0.12	1,550.000000	2:24:17 PM	3.3500	3.3403	3.338
RPTB 0 09/2	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	49	0.13	-	-	-	-	3.463
RPTB 0 10/C	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	56	0.15	-	-	-	-	3.462
RPTB 0 10/C	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	63	0.17	21.952000	3:41:44 PM	3.3000	3.3000	3.300
RPTB 0 10/1	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	70	0.19	0.700000	2:05:33 PM	3.2750	3.2750	3.622
RPTB 0 10/2	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	77	0.21	192.833000	3:45:49 PM	3.2850	3.2907	4.144
RPTB 0 10/3	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	84	0.23	574.330000	3:47:04 PM	3.3100	3.3112	3.343
RPTB 0 11/C	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	91	0.25	1,246.515000	3:56:23 PM	3.2850	3.3023	3.313
RPTB 0 11/1	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	98	0.27	166.310000	3:57:57 PM	3.3250	3.3163	3.300
RPTB 0 11/2	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	105	0.29	803.400000	3:02:03 PM	3.3000	3.4000	3.399
RPG B 3 7/8	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	107	0.29	1,139.035000	3:10:15 PM	3.7500	3.7200	3.763
RPTB 0 11/2	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	112	0.31	0.204000	9:28:48 AM	3.7000	3.7000	3.594
RPTB 0 12/C	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	119	0.33	8.333000	11:40:58 AM	3.4000	3.4000	3.666
RPTB 0 12/1	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	126	0.35	28.711000	3:43:26 PM	3.4000	3.4174	3.679
RPTB 0 12/1	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	133	0.36	0.500000	11:53:03 AM	3.5000	3.5000	3.684
RPTB 0 12/2	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	141	0.39	-	-	-	-	3.652
RPTB 0 01/C	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	154	0.42	5.900000	3:43:34 PM	3.5000	3.4966	3.773
RPG B 3 3/8	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	158	0.43	15.000000	11:40:57 AM	3.7000	3.7383	3.905
RPTB 0 01/1	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	161	0.44	195.635000	2:35:07 PM	3.4250	3.4949	3.500
RPTB 0 01/2	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	168	0.46	195.960000	2:58:52 PM	3.5250	3.5061	3.554
RPTB 0 01/2	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	175	0.48	10.000000	2:22:17 PM	3.5250	3.5250	3.794
RPTB 0 02/C	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	182	0.50	1,843.136000	3:58:06 PM	3.5500	3.5469	3.547
RPTB 0 02/1	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	189	0.52	-	-	-	-	3.681
RPG B 7 3/4	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	195	0.53	-	-	-	-	3.767
RPTB 0 02/1	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	196	0.54	-	-	-	-	3.677
RPTB 0 03/1	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	217	0.59	34.600000	3:41:23 PM	3.6500	3.6500	3.835
RPTB 0 03/1	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	224	0.61	-	-	-	-	3.625
RPTB 0 03/2	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	231	0.63	-	-	-	-	3.726
RPTB 0 04/C	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	238	0.65	-	-	-	-	3.800
RPTB 0 04/C	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	245	0.67	-	-	-	-	3.779
RPG B 4 1/4	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	248	0.68	1,658.142000	3:32:46 PM	3.7975	3.7465	3.742
RPTB 0 04/2	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	266	0.73	-	-	-	-	3.822
RPTB 0 05/C	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	273	0.75	-	-	-	-	3.932
RPTB 0 05/1	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	280	0.77	100.000000	3:20:40 PM	3.7350	3.7350	3.735
RPTB 0 05/2	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	287	0.79	-	-	-	-	3.842
RPTB 0 05/2	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	294	0.81	-	-	-	-	3.879

RPTB 0 06/C RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	301	0.82	-	-	-	-	3.880
RPTB 0 06/1 RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	308	0.84	6.500000	2:59:02 PM	3.7250	3.7250	3.949
RPTB 0 06/1 RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	315	0.86	20.000000	11:43:44 AM	3.8000	3.8000	3.959
RPTB 0 06/2 RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	322	0.88	3.132000	10:31:26 AM	3.7650	3.7650	3.934
RPTB 0 07/C RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	336	0.92	-	-	-	-	3.996
RPTB 0 07/2 RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	350	0.96	14.220000	3:02:59 PM	3.7500	3.7732	3.915
RPTB 0 08/C RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	364	1.00	531.643000	3:50:10 PM	3.6500	3.7511	3.732
RPGB 7 1/4 RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	378	1.04	-	-	-	-	3.815
RPGB 3 3/8 FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	379	1.04	921.085000	2:27:11 PM	3.8300	3.7865	3.805
RPGB 6 1/8 FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	406	1.11	-	-	-	-	4.018
RPGB 5 7/8 FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	497	1.36	5.000000	11:32:35 AM	3.8500	3.8500	3.867
RPGB 4 1/4 FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	537	1.47	510.500000	3:38:47 PM	3.8300	3.8202	3.867
RPGB 7 3/8 RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	574	1.57	151.000000	3:11:09 PM	3.8000	3.8013	3.800
RPGB 3 1/2 FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	591	1.62	1,006.250000	10:58:23 AM	3.8200	3.8200	3.820
RPGB 6 1/2 FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	630	1.73	-	-	-	-	3.958
RPGB 4 7/8 RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	676	1.85	408.250000	3:59:21 PM	3.8000	3.8127	3.809
RPGB 5 3/4 RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	805	2.20	-	-	-	-	3.990
RPGB 5 3/4 FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	840	2.30	60.000000	11:33:08 AM	3.9500	3.9500	3.950
RPGB 6 3/8 FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	896	2.45	94.700000	2:02:28 PM	4.2000	3.9691	4.268
RPGB 4 01/4 FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	903	2.47	909.090000	3:59:40 PM	3.9000	3.9047	3.987
RPGB 15 03 FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	950	2.60	-	-	-	-	4.040
RPGB 4 3/4 FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1062	2.91	180.000000	3:13:31 PM	3.9000	3.9278	3.903
RPGB 4 7/8 FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1091	2.99	-	-	-	-	4.110
RPGB 4 3/4 FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1133	3.10	-	-	-	-	4.125
RPGB 12 3/4 FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1167	3.20	-	-	-	-	4.137
RPGB 4 5/8 RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1215	3.33	6,560.537000	3:21:24 PM	4.1275	4.1200	4.121
RPGB 4 12/1 FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1217	3.33	-	-	-	-	4.500
RPGB 13 02 FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1293	3.54	-	-	-	-	4.183
RPGB 5 1/2 FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1309	3.58	1,133.000000	3:48:17 PM	4.1250	4.1266	4.138
RPGB 3 1/2 FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1353	3.70	2,333.428000	3:41:06 PM	4.2300	4.2712	4.256
RPGB 11 7/8 FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1391	3.81	-	-	-	-	4.218
RPGB 3 1/4 RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1469	4.02	39.810000	3:50:21 PM	4.5000	4.3846	4.452
RPGB 11 3/8 FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1538	4.21	-	-	-	-	4.265
RPGB 6 1/4 RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1679	4.60	15,756.235000	3:59:57 PM	4.2600	4.2679	4.261
RPGB 4 1/2 FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1718	4.70	-	-	-	-	4.378
RPGB 12 3/8 FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1762	4.82	-	-	-	-	4.361
RPGB 12 7/8 FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1825	5.00	-	-	-	-	4.349
RPGB 4 1/8 FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1840	5.04	-	-	-	-	4.402
RPGB 13 3/4 FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1923	5.27	-	-	-	-	4.371
RPGB 5 3/4 FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2075	5.68	2,127.500000	3:24:12 PM	4.3600	4.3568	4.361
RPGB 12 1/8 FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2077	5.69	-	-	-	-	4.406
RPGB 3 5/8 FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2225	6.09	49.000000	11:43:03 AM	4.4500	4.4500	4.488
RPGB 12 1/8 FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2266	6.20	-	-	-	-	4.443

RPGB 18 1/4 FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2306	6.31	-	-	-	-	4.449
RPGB 10 1/4 FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2357	6.45	-	-	-	-	4.457
RPGB 6 1/4 FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2383	6.52	6,318.995000	3:44:09 PM	4.3600	4.3746	4.360
RPGB 3 1/2 RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2601	7.12	22.005000	3:25:27 PM	4.5000	4.5000	4.526
RPGB 6 1/4 RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2631	7.20	0.500000	9:39:45 AM	4.5200	4.5200	4.503
RPGB 8 12/1 FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2679	7.34	-	-	-	-	4.498
RPGB 5 3/8 RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2763	7.57	20.840000	11:58:39 AM	4.5250	4.5024	4.615
RPGB 4 3/4 FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2827	7.74	-	-	-	-	4.675
RPGB 8 5/8 FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2952	8.08	-	-	-	-	4.522
RPGB 6 1/4 FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3150	8.62	1,432.460000	3:48:17 PM	4.4800	4.4841	4.482
RPGB 9 1/2 FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3407	9.33	-	-	-	-	4.574
RPGB 6 7/8 FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3444	9.43	5,457.000000	3:50:51 PM	4.4775	4.4890	4.477
RPGB 8 3/4 FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3946	10.80	-	-	-	-	4.574
RPGB 12 1/4 FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	4008	10.97	-	-	-	-	4.578
RPGB 11 1/4 FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4190	11.47	-	-	-	-	4.592
RPGB 8 07/4 FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4364	11.95	2,442.300000	3:59:42 PM	4.6300	4.6169	4.615
RPGB 9 3/8 FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4442	12.16	-	-	-	-	4.613
RPGB 5 7/8 FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4562	12.49	0.500000	3:22:46 PM	4.8250	4.8250	4.627
RPGB 5 7/8 RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4590	12.57	9.730000	2:42:10 PM	4.8300	4.8719	4.840
RPGB 5 3/4 FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4800	13.14	-	-	-	-	4.650
RPGB 8 1/2 FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4863	13.31	1.900000	11:34:56 AM	4.9000	4.9000	4.727
RPGB 3 5/8 FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4975	13.62	12.100000	3:12:59 PM	4.9000	4.8763	4.821
RPGB 9 1/4 FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5569	15.25	-	-	-	-	4.736
RPGB 8 09/4 FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5898	16.15	-	-	-	-	4.771
RPGB 8 1/8 FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5975	16.36	68.100000	11:26:42 AM	4.8250	4.8066	4.828
RPGB 7 5/8 FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6263	17.15	2.300000	2:42:59 PM	4.9250	4.9250	4.882
RPGB 5 1/4 FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6494	17.78	27.000000	11:20:36 AM	4.8700	4.9322	4.900
RPGB 5 3/4 FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6584	18.03	0.700000	11:20:47 AM	4.8800	4.8800	4.844
RPGB 6 1/8 RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6653	18.22	8.800000	3:23:56 PM	4.9400	4.9302	4.902
RPGB 6 1/2 FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6774	18.55	-	-	-	-	4.929
RPGB 6 3/4 FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7110	19.47	1,556.600000	3:50:04 PM	4.8750	4.8764	4.877
RPGB 4 5/8 FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7704	21.09	74.300000	3:50:49 PM	4.9850	4.9835	4.980