

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 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	7	0.02	0.750000	10:58:04 AM	3.1000	3.1000	3.063
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	14	0.04	-	-	-	-	3.061
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	21	0.06	-	-	-	-	3.062
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	28	0.08	-	-	-	-	3.189
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	35	0.10	0.544000	10:17:06 AM	3.0350	3.0350	3.070
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	42	0.12	-	-	-	-	3.189
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	49	0.13	335.112000	3:55:38 PM	3.0350	3.0402	3.044
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	56	0.15	-	-	-	-	3.267
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	58	0.16	3,964.951000	3:22:13 PM	3.6600	3.6638	3.671
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	63	0.17	-	-	-	-	3.209
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	70	0.19	1.750000	3:58:58 PM	3.0750	3.0484	3.055
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	77	0.21	0.100000	10:26:48 AM	3.1000	3.1000	3.052
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	84	0.23	568.228500	3:57:28 PM	3.0500	3.0509	3.060
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	92	0.25	85.940000	3:13:22 PM	3.0500	3.0509	3.050
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	105	0.29	1,406.810000	2:40:22 PM	3.1250	3.1250	3.139
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	109	0.30	10.350000	2:58:26 PM	3.8000	3.7327	3.711
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	112	0.31	9.900000	11:03:47 AM	3.0500	3.0929	3.196
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	119	0.33	6.385000	2:49:29 PM	3.1500	3.1470	3.200
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	126	0.35	41.204000	3:05:01 PM	3.1275	3.1275	3.269
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	133	0.36	67.145000	3:14:17 PM	3.2250	3.2691	3.306
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	140	0.38	3.400000	10:53:43 AM	3.2850	3.2850	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	146	0.40	156.500000	3:12:47 PM	3.6500	3.6995	3.703
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	147	0.40	55.188000	3:59:46 PM	3.4000	3.2775	3.423
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	161	0.44	9.050000	2:31:12 PM	3.3250	3.3184	3.378
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	168	0.46	30.320000	2:25:34 PM	3.3000	3.3025	3.464
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	175	0.48	1,009.274000	3:49:59 PM	3.3000	3.2709	3.293
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	182	0.50	-	-	-	-	3.420
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	189	0.52	-	-	-	-	3.500
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	196	0.54	1.037000	10:26:47 AM	3.3750	3.3750	3.603
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	199	0.55	961.740000	3:53:01 PM	3.7500	3.7268	3.759
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	217	0.59	-	-	-	-	3.538
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	224	0.61	11.980000	3:55:38 PM	3.7000	3.5965	3.738
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	231	0.63	64.790000	2:43:15 PM	3.7000	3.7000	3.700
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	238	0.65	-	-	-	-	3.577
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	245	0.67	10.100000	3:29:07 PM	3.5650	3.5650	3.563
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	252	0.69	3.500000	11:20:02 AM	3.5500	3.5500	3.655
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	259	0.71	-	-	-	-	3.641
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	266	0.73	4.314000	11:09:29 AM	3.6750	3.5828	3.655
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	273	0.75	90.771000	3:01:43 PM	3.6250	3.6250	3.644
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	287	0.79	-	-	-	-	3.672
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	301	0.82	-	-	-	-	3.684
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	315	0.86	5.335000	10:41:30 AM	3.6250	3.6250	3.699

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RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	329	0.90	-	-	-	-	3.733
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	329	0.90	0.513000	10:38:11 AM	3.6600	3.6600	3.667
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	330	0.90	11.900000	11:39:49 AM	3.8750	3.8183	3.863
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	343	0.94	2.400000	10:39:14 AM	3.6250	3.6250	3.659
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	357	0.98	1.000000	11:07:20 AM	3.9800	3.9800	3.844
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	357	0.98	121.960000	3:27:56 PM	3.6550	3.6641	3.661
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	448	1.23	-	-	-	-	3.888
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	488	1.34	46.990000	3:19:14 PM	3.9000	3.9240	4.073
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	525	1.44	-	-	-	-	3.964
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	542	1.48	155.457000	2:28:09 PM	3.9500	3.9630	3.957
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	581	1.59	-	-	-	-	3.958
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	627	1.72	33.555000	3:24:00 PM	4.0000	3.9748	3.987
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	756	2.07	-	-	-	-	4.029
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	791	2.17	-	-	-	-	4.052
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	847	2.32	40.000000	3:53:44 PM	4.1000	4.1000	4.054
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	854	2.34	12.900000	11:25:23 AM	4.0900	4.0837	4.069
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	901	2.47	-	-	-	-	4.100
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,013	2.77	39.800000	2:48:43 PM	4.1250	4.1149	4.078
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,042	2.85	-	-	-	-	4.159
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,084	2.97	-	-	-	-	4.169
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,118	3.06	-	-	-	-	4.190
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,166	3.19	352.000000	3:59:18 PM	4.1750	4.1325	4.171
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,168	3.20	3.000000	3:53:36 PM	4.2500	4.2500	4.206
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,244	3.41	-	-	-	-	4.242
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,260	3.45	193.000000	2:29:52 PM	4.1800	4.1838	4.186
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,304	3.57	700.000000	11:02:06 AM	4.3500	4.3500	4.355
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,342	3.67	-	-	-	-	4.499
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,420	3.89	29.800000	3:00:47 PM	4.4500	4.4939	4.336
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,489	4.08	-	-	-	-	4.341
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,630	4.46	1,411.310000	3:04:28 PM	4.3000	4.2878	4.285
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,669	4.57	-	-	-	-	4.414
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,713	4.69	-	-	-	-	4.740
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,776	4.86	-	-	-	-	4.450
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,791	4.90	24.900000	-	-	-	4.501
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,874	5.13	-	-	-	-	4.485
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,026	5.55	34.320000	11:35:42 AM	4.6000	4.6000	4.608
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,028	5.55	-	-	-	-	4.533
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,176	5.96	10.000000	3:45:03 PM	4.6000	4.6000	4.544
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,217	6.07	-	-	-	-	4.590
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,257	6.18	-	-	-	-	4.599
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,308	6.32	100.000000	11:36:52 AM	4.7250	4.7250	4.780
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,334	6.39	1,750.000000	10:32:59 AM	4.5750	4.5661	4.573

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,552	6.99	2.500000	2:55:40 PM	4.7200	4.7200	4.700
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,582	7.07	64.080000	3:30:15 PM	4.6875	4.7095	4.667
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,630	7.20	-	-	-	-	4.673
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,714	7.43	-	-	-	-	4.601
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,778	7.61	-	-	-	-	4.664
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,903	7.95	130.000000	11:43:38 AM	4.8250	4.8250	4.825
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,101	8.49	22.000000	2:58:06 PM	4.7250	4.7250	4.726
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,358	9.19	-	-	-	-	4.770
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,395	9.30	1,024.890000	2:52:16 PM	4.7250	4.7129	4.726
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,897	10.67	-	-	-	-	4.804
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,959	10.84	-	-	-	-	4.862
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,141	11.34	-	-	-	-	4.898
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,315	11.81	1,550.000000	3:54:48 PM	4.9850	4.9825	4.986
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,393	12.03	-	-	-	-	4.947
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,513	12.36	5.385000	11:17:51 AM	5.1250	5.1250	4.965
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,541	12.43	13.500000	3:24:26 PM	5.2000	5.0748	4.927
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,751	13.01	-	-	-	-	5.000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,814	13.18	-	-	-	-	5.008
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,926	13.49	67.250000	2:12:42 PM	5.1700	5.1022	4.960
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,520	15.11	-	-	-	-	5.081
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,849	16.01	-	-	-	-	5.107
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,926	16.23	-	-	-	-	5.222
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,214	17.01	-	-	-	-	5.134
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,445	17.65	-	-	-	-	5.152
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,535	17.89	-	-	-	-	5.142
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,604	18.08	1,406.584000	2:37:06 PM	5.1500	5.1510	5.151
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,725	18.41	-	-	-	-	5.117
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,061	19.33	66.765000	2:59:58 PM	5.1250	5.1466	5.151
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,655	20.96	5.000000	10:42:37 AM	5.4000	5.4000	5.285