

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	1	0.00	-	-	-	-	-
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	8	0.02	-	-	-	-	3.001
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	15	0.04	-	-	-	-	3.002
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	22	0.06	-	-	-	-	3.072
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	29	0.08	15.711000	11:06:57 AM	3.0000	3.0000	3.070
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	36	0.10	2.913000	2:45:43 PM	2.9000	2.9352	3.072
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	43	0.12	28.790000	3:32:40 PM	2.9000	2.9148	3.040
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	50	0.14	6.101000	2:24:01 PM	2.9600	2.9951	3.174
RPG 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	52	0.14	1,144.040000	3:45:27 PM	3.6275	3.6258	3.643
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	57	0.16	2.200000	3:20:26 PM	2.9000	2.9000	3.103
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	64	0.18	-	-	-	-	3.025
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	71	0.19	15.230000	3:37:11 PM	2.9000	2.9099	3.054
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	78	0.21	180.919000	3:32:41 PM	3.0000	3.0007	3.040
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	86	0.24	39.237000	3:46:45 PM	3.0000	3.0018	3.019
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	99	0.27	446.151400	3:10:32 PM	3.0500	3.0500	3.033
RPG 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	103	0.28	9.500000	2:42:47 PM	3.7000	3.7013	3.662
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	106	0.29	508.415000	3:22:05 PM	3.1000	3.0999	3.122
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	113	0.31	4.408000	3:04:47 PM	3.0750	3.1000	3.180
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	120	0.33	100.000000	10:18:58 AM	3.1250	3.1250	3.173
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	127	0.35	0.957000	2:29:37 PM	3.1250	3.1250	3.300
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	134	0.37	-	-	-	-	3.300
RPG 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	140	0.38	40.470000	2:16:59 PM	3.6000	3.6216	3.528
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	141	0.39	6.000000	3:08:12 PM	3.1500	3.1500	3.311
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	155	0.42	-	-	-	-	3.378
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	162	0.44	5.043000	3:07:18 PM	3.1750	3.1750	3.361
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	169	0.46	551.714000	3:55:44 PM	3.1250	3.1782	3.173
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	176	0.48	0.261000	10:57:14 AM	3.2000	3.2000	3.355
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	183	0.50	31.076000	11:34:21 AM	3.2000	3.2000	3.418
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	190	0.52	16.200000	3:34:02 PM	3.2500	3.2500	3.450
RPG 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	193	0.53	45.275000	3:30:35 PM	3.7300	3.7276	3.794
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	211	0.58	-	-	-	-	3.476
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	218	0.60	4.520000	11:40:55 AM	3.7000	3.7000	3.596
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	225	0.62	-	-	-	-	3.700
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	232	0.64	-	-	-	-	3.528
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	239	0.65	26.616000	3:20:28 PM	3.4425	3.4425	3.531
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	246	0.67	-	-	-	-	3.655
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	253	0.69	5.170000	2:25:29 PM	3.6000	3.6000	3.596
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	260	0.71	-	-	-	-	3.655
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	267	0.73	300.000000	11:18:28 AM	3.5500	3.5825	3.592
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	281	0.77	6.100000	3:35:29 PM	3.5000	3.5410	3.655
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	295	0.81	-	-	-	-	3.667
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	309	0.85	10.000000	9:27:14 AM	3.6250	3.6250	3.678

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RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	323	0.88	-	-	-	-	3.766
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	323	0.88	525.287000	3:17:15 PM	3.6500	3.6500	3.663
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	324	0.89	112.180000	2:55:47 PM	3.8750	3.8515	3.845
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	337	0.92	3.807000	11:17:53 AM	3.6000	3.6322	3.683
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	351	0.96	0.200000	3:21:11 PM	3.8550	3.8550	3.834
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	351	0.96	111.662000	3:27:20 PM	3.6500	3.6476	3.665
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	442	1.21	-	-	-	-	3.878
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	482	1.32	498.000000	2:05:24 PM	3.9500	3.9413	3.962
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	519	1.42	-	-	-	-	3.937
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	536	1.47	205.000000	3:53:37 PM	3.9650	3.9659	3.987
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	575	1.57	-	-	-	-	3.946
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	621	1.70	54.081000	2:19:07 PM	3.9300	3.9350	3.945
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	750	2.05	0.300000	3:40:54 PM	4.0700	4.0700	4.127
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	785	2.15	-	-	-	-	4.040
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	841	2.30	70.000000	11:55:04 AM	4.0500	4.0500	4.050
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	848	2.32	61.444000	2:10:04 PM	3.9500	3.9804	4.060
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	895	2.45	-	-	-	-	4.084
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,007	2.76	2,911.800000	3:59:55 PM	4.0000	4.0013	4.005
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,036	2.84	-	-	-	-	4.140
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,078	2.95	-	-	-	-	4.153
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,112	3.04	-	-	-	-	4.170
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,160	3.18	422.750000	3:58:09 PM	4.0900	4.0885	4.087
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,162	3.18	-	-	-	-	4.186
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,238	3.39	-	-	-	-	4.217
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,254	3.43	0.750000	2:06:19 PM	4.1700	4.1700	4.226
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,298	3.55	25.450000	3:13:29 PM	4.3000	4.2210	4.354
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,336	3.66	-	-	-	-	4.422
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,414	3.87	168.633000	3:42:51 PM	4.5000	4.3143	4.300
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,483	4.06	-	-	-	-	4.309
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,624	4.45	4,126.980000	3:57:32 PM	4.2150	4.2088	4.223
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,663	4.55	50.000000	10:01:30 AM	4.3000	4.3000	4.392
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,707	4.67	-	-	-	-	4.567
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,770	4.85	-	-	-	-	4.412
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,785	4.89	185.000000	2:49:45 PM	4.4000	4.3919	4.400
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,868	5.11	-	-	-	-	4.445
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,020	5.53	571.500000	3:09:41 PM	4.4510	4.4588	4.458
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,022	5.54	-	-	-	-	4.492
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,170	5.94	1,035.350000	3:12:04 PM	4.6000	4.6003	4.647
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,211	6.05	-	-	-	-	4.548
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,251	6.16	-	-	-	-	4.557
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,302	6.30	29.600000	11:12:11 AM	4.6200	4.6200	4.771
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,328	6.37	6,600.700000	3:50:44 PM	4.5050	4.4798	4.494

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,546	6.97	3.250000	3:10:59 PM	4.6500	4.6657	4.658
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,576	7.05	0.200000	2:56:51 PM	4.6750	4.6750	4.630
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,624	7.18	-	-	-	-	4.639
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,708	7.41	-	-	-	-	4.607
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,772	7.59	65.000000	3:28:25 PM	4.6750	4.6750	4.675
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,897	7.93	-	-	-	-	4.787
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,095	8.47	-	-	-	-	4.723
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,352	9.18	-	-	-	-	4.762
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,389	9.28	1,612.150000	3:29:01 PM	4.6250	4.6133	4.629
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,891	10.65	-	-	-	-	4.849
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,953	10.82	-	-	-	-	4.868
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,135	11.32	-	-	-	-	4.902
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,309	11.80	1,445.000000	3:23:22 PM	4.9750	4.9345	4.975
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,387	12.01	-	-	-	-	4.949
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,507	12.34	-	-	-	-	4.965
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,535	12.42	29.670000	2:50:20 PM	4.9800	4.9800	4.945
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,745	12.99	-	-	-	-	4.995
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,808	13.16	-	-	-	-	5.002
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,920	13.47	52.500000	2:44:10 PM	5.0500	5.0024	5.000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,514	15.10	-	-	-	-	5.064
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,843	16.00	-	-	-	-	5.082
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,920	16.21	-	-	-	-	5.146
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,208	17.00	-	-	-	-	5.098
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,439	17.63	-	-	-	-	5.101
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,529	17.88	-	-	-	-	5.094
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,598	18.06	59.290000	3:29:52 PM	5.1750	5.1080	5.129
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,719	18.40	-	-	-	-	5.066
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,055	19.32	868.700000	2:59:02 PM	5.0100	5.0010	5.001
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,649	20.94	1.916994	3:40:50 PM	5.2750	5.2750	5.250