

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 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	1	0.00	-	-	-	-	-
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	8	0.02	25.000000	9:47:32 AM	2.9250	2.9250	2.970
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	15	0.04	10.000000	9:50:15 AM	2.9625	2.9625	3.013
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	22	0.06	13.015000	3:40:22 PM	2.9750	2.9973	3.018
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	29	0.08	2.000000	2:53:43 PM	2.9200	2.9200	3.008
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	36	0.10	27.633000	10:41:02 AM	2.9000	2.9698	3.040
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	43	0.12	508.372300	10:53:53 AM	2.8750	2.9980	3.057
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	45	0.12	689.740000	3:52:10 PM	3.5750	3.5397	3.618
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	50	0.14	23.829000	3:42:30 PM	2.9500	2.9530	3.037
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	57	0.16	21.225000	3:00:40 PM	2.9000	2.9110	3.003
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	64	0.18	20.080300	3:42:29 PM	2.9500	2.9248	3.057
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	71	0.19	128.580000	10:55:22 AM	2.9250	2.9350	2.949
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	79	0.22	6.460000	10:33:02 AM	3.0250	2.9550	3.022
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	92	0.25	1,182.815000	3:59:24 PM	3.0300	3.0259	3.028
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	96	0.26	7.575000	3:07:26 PM	3.6800	3.5672	3.773
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	99	0.27	111.943000	2:08:54 PM	3.0250	3.0250	3.051
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	106	0.29	-	-	-	-	3.134
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	113	0.31	27.076000	2:57:08 PM	3.0500	3.0500	3.162
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	120	0.33	23.889000	3:15:34 PM	3.0800	3.0769	3.268
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	127	0.35	88.000000	3:12:49 PM	3.1000	3.0970	3.114
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	133	0.36	7.440000	2:03:26 PM	3.5000	3.5000	3.469
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	134	0.37	0.343000	11:18:45 AM	3.0800	3.0800	3.195
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	148	0.41	10.614000	2:27:40 PM	3.0900	3.0900	3.212
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	155	0.42	7.277000	2:38:44 PM	3.1000	3.1005	3.180
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	162	0.44	33.029000	3:38:29 PM	3.0875	3.0986	3.190
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	169	0.46	-	-	-	-	3.240
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	176	0.48	-	-	-	-	3.200
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	183	0.50	1,066.289000	2:57:56 PM	3.1300	3.1488	3.150
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	186	0.51	206.570000	3:54:22 PM	3.6250	3.6270	3.663
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	204	0.56	-	-	-	-	3.352
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	211	0.58	-	-	-	-	3.426
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	218	0.60	21.890000	2:38:50 PM	3.7000	3.7000	3.700
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	225	0.62	0.500000	10:22:30 AM	3.3000	3.3000	3.420
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	232	0.64	24.961000	3:31:11 PM	3.4000	3.4000	3.435
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	239	0.65	-	-	-	-	3.655
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	246	0.67	1.248000	2:46:29 PM	3.2750	3.2750	3.495
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	253	0.69	52.000000	10:43:17 AM	3.5500	3.5500	3.550
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	260	0.71	-	-	-	-	3.597
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	274	0.75	1.100000	2:22:44 PM	3.4750	3.4750	3.587
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	288	0.79	2.277000	10:45:03 AM	3.6500	3.6500	3.595
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	302	0.83	-	-	-	-	3.595
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	316	0.87	9.000000	11:42:12 AM	3.8000	3.8000	3.678

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RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	316	0.87	-	-	-	-	3.587
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	317	0.87	2.500000	11:14:46 AM	3.9000	3.9000	3.812
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	330	0.90	2.000000	2:52:33 PM	3.5500	3.5500	3.613
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	344	0.94	-	-	-	-	3.913
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	344	0.94	122.851600	2:21:44 PM	3.5750	3.5767	3.600
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	365	1.00	99.130000	3:51:27 PM	3.5750	3.5750	3.579
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	435	1.19	-	-	-	-	3.815
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	475	1.30	-	-	-	-	3.910
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	512	1.40	7.000000	11:30:29 AM	3.8850	3.8850	3.859
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	529	1.45	-	-	-	-	3.894
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	568	1.56	-	-	-	-	3.874
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	614	1.68	11.600000	3:10:03 PM	3.9400	3.9400	3.891
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	743	2.03	0.120000	9:53:43 AM	4.0000	4.0208	4.021
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	778	2.13	-	-	-	-	3.962
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	834	2.28	-	-	-	-	4.028
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	841	2.30	3.835000	9:44:27 AM	4.0000	4.0000	3.950
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	888	2.43	-	-	-	-	4.005
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1,000	2.74	365.040000	2:46:49 PM	4.0000	4.0010	3.992
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,029	2.82	-	-	-	-	4.059
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,071	2.93	-	-	-	-	4.073
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,105	3.03	-	-	-	-	4.088
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,153	3.16	16.800000	3:02:31 PM	4.1000	4.0496	4.027
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,155	3.16	7.000000	-	-	-	4.105
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,231	3.37	-	-	-	-	4.135
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,247	3.41	-	-	-	-	4.093
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,291	3.54	2.210000	9:45:18 AM	4.2000	4.2000	4.325
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,329	3.64	-	-	-	-	4.277
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,407	3.85	17.050000	3:06:01 PM	4.3500	4.3312	4.305
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,476	4.04	-	-	-	-	4.226
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,617	4.43	952.500000	3:58:26 PM	4.2250	4.2344	4.231
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,656	4.53	-	-	-	-	4.207
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,700	4.65	-	-	-	-	4.394
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,763	4.83	-	-	-	-	4.328
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,778	4.87	220.000000	9:59:38 AM	4.3250	4.3262	4.325
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,861	5.10	-	-	-	-	4.360
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,013	5.51	18.000000	11:38:23 AM	4.4500	4.4500	4.400
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,015	5.52	-	-	-	-	4.407
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,163	5.92	9.330000	10:45:39 AM	4.5300	4.5550	4.492
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,204	6.03	-	-	-	-	4.463
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,244	6.14	-	-	-	-	4.472
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,295	6.28	-	-	-	-	4.643
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,321	6.36	84.100000	2:08:46 PM	4.5000	4.4633	4.439

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,539	6.95	25.700000	3:44:02 PM	4.7500	4.6105	4.647
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,569	7.03	6.609804	10:22:10 AM	4.6250	4.6246	4.547
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,617	7.17	-	-	-	-	4.555
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,701	7.40	-	-	-	-	4.547
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,765	7.57	131.615000	10:31:01 AM	4.6500	4.6006	4.603
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,890	7.91	-	-	-	-	4.653
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,088	8.45	-	-	-	-	4.544
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,345	9.16	-	-	-	-	4.684
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,382	9.26	51.000000	3:11:42 PM	4.5875	4.5874	4.574
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,884	10.63	-	-	-	-	4.854
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,946	10.80	-	-	-	-	4.817
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,128	11.30	-	-	-	-	4.861
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,302	11.78	401.000000	2:09:48 PM	4.9500	4.9350	4.933
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,380	11.99	-	-	-	-	4.922
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,500	12.32	-	-	-	-	4.940
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,528	12.40	-	-	-	-	4.932
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,738	12.97	-	-	-	-	4.975
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,801	13.14	-	-	-	-	4.982
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,913	13.45	13.900000	3:55:46 PM	5.0700	5.0909	5.151
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,507	15.08	-	-	-	-	5.049
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,836	15.98	-	-	-	-	5.073
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,913	16.19	1.850000	-	-	-	5.125
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,201	16.98	-	-	-	-	5.097
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,432	17.61	-	-	-	-	5.107
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,522	17.86	-	-	-	-	5.106
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,591	18.05	16.200000	3:58:53 PM	5.1900	5.2054	5.128
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,712	18.38	-	-	-	-	5.050
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,048	19.30	228.340000	11:29:23 AM	5.0650	5.0519	5.050
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,642	20.92	-	-	-	-	5.186