

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 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	6	0.02	-	-	-	-	2.970
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	13	0.04	1.570000	2:24:14 PM	2.9500	2.9580	2.995
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	20	0.06	-	-	-	-	2.999
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	27	0.07	10.220000	9:27:01 AM	2.9950	2.9950	2.992
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	34	0.09	32.387000	3:15:53 PM	2.8750	2.9680	3.006
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	41	0.11	139.670000	2:12:22 PM	2.9100	2.9422	3.058
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	43	0.12	129.810000	3:04:43 PM	3.5450	3.5394	3.593
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	48	0.13	-	-	-	-	3.018
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	55	0.15	1.116000	11:54:23 AM	2.9000	2.9000	2.992
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	62	0.17	6.820000	2:17:54 PM	2.9500	2.9104	3.059
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	69	0.19	-	-	-	-	2.949
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	77	0.21	50.240000	10:23:33 AM	2.9250	2.9250	2.930
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	90	0.25	481.851000	3:48:31 PM	3.0575	3.0571	3.038
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	94	0.26	4.590000	2:43:28 PM	3.6550	3.6663	3.738
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	97	0.27	-	-	-	-	3.051
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	104	0.29	19.657000	11:54:02 AM	3.0300	3.0313	3.134
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	111	0.30	14.915000	2:25:27 PM	3.0750	3.0907	3.158
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	118	0.32	-	-	-	-	3.268
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	125	0.34	2.400000	11:05:54 AM	3.0800	3.0800	3.114
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	131	0.36	49.960000	10:41:29 AM	3.7000	3.5530	3.453
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	132	0.36	1.547000	11:32:27 AM	3.0900	3.0868	3.161
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	146	0.40	0.504000	2:50:13 PM	3.0850	3.0850	3.134
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	153	0.42	0.253000	2:57:06 PM	3.0850	3.0850	3.180
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	160	0.44	107.930000	2:47:37 PM	3.1000	3.1220	3.126
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	167	0.46	-	-	-	-	3.200
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	174	0.48	12.160000	2:43:46 PM	3.2000	3.1833	3.200
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	181	0.50	315.832000	3:59:52 PM	3.1500	3.1555	3.148
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	184	0.50	127.669000	3:38:12 PM	3.6000	3.6773	3.722
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	202	0.55	-	-	-	-	3.309
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	209	0.57	30.460000	2:26:55 PM	3.6500	3.6500	3.376
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	216	0.59	12.740000	3:34:32 PM	3.1150	3.6080	3.638
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	223	0.61	-	-	-	-	3.383
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	230	0.63	-	-	-	-	3.402
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	237	0.65	-	-	-	-	3.655
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	244	0.67	1.000000	11:06:36 AM	3.3000	3.3000	3.464
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	251	0.69	17.553000	2:35:34 PM	3.4100	3.4293	3.550
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	258	0.71	-	-	-	-	3.597
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	272	0.75	1.100000	11:54:24 AM	3.4750	3.4750	3.565
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	286	0.78	5.400000	3:28:05 PM	3.5000	3.5000	3.579
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	300	0.82	4.822000	2:57:59 PM	3.5500	3.5500	3.575
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	314	0.86	17.504000	11:31:12 AM	3.6500	3.6500	3.656
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	314	0.86	1.228000	2:38:29 PM	3.5500	3.5500	3.589

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RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	315	0.86	6.500000	3:27:06 PM	3.7300	3.7462	3.817
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	328	0.90	0.545000	11:28:56 AM	3.5850	3.5850	3.636
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	342	0.94	-	-	-	-	3.895
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	342	0.94	167.340000	3:27:43 PM	3.5750	3.5437	3.543
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	363	0.99	209.756000	3:29:09 PM	3.5750	3.5828	3.581
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	433	1.19	0.363000	2:32:27 PM	3.9500	3.9500	3.825
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	473	1.30	0.200000	2:34:31 PM	3.9250	3.9250	3.938
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	510	1.40	0.300000	10:51:33 AM	3.9013	3.9013	3.870
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	527	1.44	134.500000	3:51:54 PM	3.8500	3.8797	3.893
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	566	1.55	-	-	-	-	3.888
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	612	1.68	38.625000	3:45:04 PM	3.9250	3.8998	3.934
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	741	2.03	23.507000	11:32:55 AM	3.9000	3.9000	4.017
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	776	2.13	-	-	-	-	3.981
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	832	2.28	24.000000	10:52:37 AM	4.0000	4.0000	4.040
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	839	2.30	54.500000	11:48:07 AM	3.9850	3.9804	3.994
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	886	2.43	-	-	-	-	4.025
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	998	2.73	-	-	-	-	3.991
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,027	2.81	-	-	-	-	4.081
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,069	2.93	-	-	-	-	4.096
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,103	3.02	-	-	-	-	4.111
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,151	3.15	213.610000	11:25:30 AM	4.1200	4.1027	4.107
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,153	3.16	15.000000	2:44:24 PM	4.0050	4.0050	4.128
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,229	3.37	-	-	-	-	4.158
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,245	3.41	532.000000	2:51:54 PM	4.1000	4.1000	4.103
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,289	3.53	0.800000	11:52:01 AM	4.2250	4.2250	4.318
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,327	3.63	-	-	-	-	4.282
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,405	3.85	27.200000	3:24:59 PM	4.3500	4.3574	4.306
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,474	4.04	-	-	-	-	4.251
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,615	4.42	1,850.675000	3:58:01 PM	4.2400	4.2464	4.239
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,654	4.53	18.000000	11:13:26 AM	4.3500	4.3500	4.206
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,698	4.65	90.000000	2:19:33 PM	4.3250	4.3250	4.325
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,761	4.82	30.000000	2:19:45 PM	4.3250	4.3250	4.352
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,776	4.86	141.025000	3:32:02 PM	4.3250	4.3607	4.387
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,859	5.09	-	-	-	-	4.385
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,011	5.51	-	-	-	-	4.397
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,013	5.51	-	-	-	-	4.430
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,161	5.92	185.500000	2:19:11 PM	4.5500	4.5501	4.550
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,202	6.03	-	-	-	-	4.484
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,242	6.14	-	-	-	-	4.493
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,293	6.28	-	-	-	-	4.634
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,319	6.35	767.000000	3:36:26 PM	4.4950	4.5008	4.501
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,537	6.95	2.000000	2:50:09 PM	4.6000	4.6000	4.647

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,567	7.03	12.800000	11:41:34 AM	4.6200	4.7020	4.563
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,615	7.16	-	-	-	-	4.571
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,699	7.39	-	-	-	-	4.566
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,763	7.57	-	-	-	-	4.604
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,888	7.91	-	-	-	-	4.658
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,086	8.45	17.950000	11:18:06 AM	4.7300	4.7300	4.543
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,343	9.15	-	-	-	-	4.700
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,380	9.25	422.950000	3:56:33 PM	4.6350	4.6316	4.629
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,882	10.63	-	-	-	-	4.872
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,944	10.80	-	-	-	-	4.846
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,126	11.30	-	-	-	-	4.897
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,300	11.77	418.500000	3:47:33 PM	4.9500	4.9692	4.961
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,378	11.99	-	-	-	-	4.970
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,498	12.32	-	-	-	-	4.985
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,526	12.39	-	-	-	-	4.979
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,736	12.97	-	-	-	-	5.013
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,799	13.14	-	-	-	-	5.018
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,911	13.45	5.150000	3:37:45 PM	5.1000	5.0971	5.152
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,505	15.07	-	-	-	-	5.063
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,834	15.97	-	-	-	-	5.076
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,911	16.18	-	-	-	-	5.124
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,199	16.97	-	-	-	-	5.081
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,430	17.60	-	-	-	-	5.082
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,520	17.85	0.300000	2:45:08 PM	5.3500	5.3500	5.079
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,589	18.04	6.800000	10:45:18 AM	5.0000	5.0050	5.103
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,710	18.37	-	-	-	-	5.086
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,046	19.29	-	-	-	-	5.052
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,640	20.92	0.300000	10:01:29 AM	5.1500	5.1500	5.186