

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 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	2	0.01	-	-	-	-	-
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	9	0.03	137.230000	10:10:34 AM	2.9100	2.9296	2.934
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	16	0.04	-	-	-	-	3.001
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	23	0.06	3.754200	3:18:38 PM	3.0000	2.9418	3.003
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	30	0.08	4.000000	2:41:55 PM	3.2000	3.2000	3.000
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	32	0.09	45.200000	3:46:37 PM	3.5000	3.4670	3.487
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	37	0.10	23.100000	11:36:23 AM	3.0000	3.0000	3.019
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	44	0.12	2.254000	2:15:03 PM	3.1500	3.1500	3.026
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	51	0.14	-	-	-	-	3.067
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	58	0.16	-	-	-	-	3.190
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	66	0.18	13.211000	3:15:22 PM	2.9500	2.9971	2.925
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	79	0.22	2,026.382700	3:53:56 PM	3.1500	3.1484	3.156
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	83	0.23	6.490000	3:12:36 PM	3.5000	3.5085	3.659
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	86	0.24	107.955000	3:39:06 PM	3.1500	3.1680	3.175
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	93	0.26	5.000000	11:37:35 AM	3.2500	3.2500	3.523
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	100	0.27	-	-	-	-	3.156
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	107	0.29	11.413000	3:55:16 PM	3.1500	3.2334	3.269
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	114	0.31	2.500000	3:07:09 PM	3.1400	3.1400	3.186
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	120	0.33	-	-	-	-	3.553
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	121	0.33	8.504000	3:35:13 PM	3.1350	3.2427	3.180
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	135	0.37	-	-	-	-	3.150
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	142	0.39	-	-	-	-	3.215
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	149	0.41	0.900000	11:03:30 AM	3.3000	3.3000	3.188
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	156	0.43	-	-	-	-	3.259
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	163	0.45	-	-	-	-	3.258
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	170	0.47	32.740000	3:05:49 PM	3.2000	3.1990	3.207
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	173	0.47	91.730000	3:25:59 PM	3.5950	3.5914	3.782
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	191	0.52	-	-	-	-	3.326
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	198	0.54	4.020000	3:24:22 PM	3.6500	3.6500	3.361
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	205	0.56	6.560000	3:25:13 PM	3.6500	3.6500	3.462
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	212	0.58	1.040000	11:16:13 AM	3.6300	3.6300	3.389
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	219	0.60	-	-	-	-	3.408
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	226	0.62	-	-	-	-	3.654
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	233	0.64	-	-	-	-	3.454
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	240	0.66	-	-	-	-	3.513
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	247	0.68	0.500000	3:25:31 PM	3.4500	3.4500	3.610
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	261	0.72	-	-	-	-	3.500
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	275	0.75	-	-	-	-	3.579
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	289	0.79	-	-	-	-	3.558
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	303	0.83	-	-	-	-	3.717
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	303	0.83	4.950000	3:37:43 PM	3.5500	3.5492	3.650
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	304	0.83	24.922000	11:08:39 AM	3.7750	3.7541	3.778

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RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	317	0.87	-	-	-	-	3.670
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	331	0.91	-	-	-	-	3.804
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	331	0.91	27.060000	10:43:26 AM	3.5750	3.5731	3.627
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	352	0.96	142.434000	3:43:36 PM	3.6000	3.5906	3.588
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	422	1.16	-	-	-	-	3.803
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	462	1.27	-	-	-	-	3.915
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	499	1.37	-	-	-	-	3.836
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	516	1.41	5.400000	3:06:41 PM	3.8250	3.8165	3.847
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	555	1.52	-	-	-	-	3.856
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	601	1.65	40.845000	2:15:19 PM	3.8000	3.8329	3.821
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	730	2.00	30.000000	-	-	-	3.944
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	765	2.09	1.000000	11:35:19 AM	3.9250	3.9250	3.939
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	821	2.25	20.500000	3:53:04 PM	3.9000	3.9018	3.962
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	828	2.27	33.215000	3:52:11 PM	3.9500	3.9310	3.943
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	875	2.40	1.500000	11:57:14 AM	4.0000	4.0000	3.979
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	987	2.70	1,251.000000	3:32:29 PM	3.9650	3.9410	3.944
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,016	2.78	-	-	-	-	4.031
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,058	2.90	-	-	-	-	4.045
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,092	2.99	-	-	-	-	4.058
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,140	3.12	542.700000	3:49:20 PM	4.0350	4.0296	4.029
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,142	3.13	-	-	-	-	4.076
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,218	3.34	-	-	-	-	4.104
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,234	3.38	1,210.035000	3:31:37 PM	4.0750	4.0748	4.078
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,278	3.50	0.230000	11:04:27 AM	4.1500	4.1500	4.137
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,316	3.60	58.800000	3:50:06 PM	4.1500	4.1597	4.168
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,394	3.82	46.639000	3:34:45 PM	4.3000	4.2729	4.273
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,463	4.01	-	-	-	-	4.192
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,604	4.39	4,998.172000	3:56:34 PM	4.1850	4.1810	4.185
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,643	4.50	-	-	-	-	4.200
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,687	4.62	-	-	-	-	4.264
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,750	4.79	-	-	-	-	4.293
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,765	4.83	5.900000	3:52:06 PM	4.2600	4.2602	4.389
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,823	4.99	183.200000	3:37:56 PM	4.1965	4.1969	4.192
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,848	5.06	-	-	-	-	4.326
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2,000	5.48	2.900000	11:07:31 AM	4.3900	4.3831	4.368
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2,002	5.48	-	-	-	-	4.375
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,150	5.89	155.100000	2:40:04 PM	4.5100	4.5237	4.537
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,191	6.00	-	-	-	-	4.435
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,231	6.11	-	-	-	-	4.446
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,282	6.25	1.000000	2:55:56 PM	4.5500	4.5500	4.504
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,308	6.32	335.300000	3:46:42 PM	4.4000	4.4211	4.424
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,526	6.92	11.325000	3:00:18 PM	4.5900	4.5843	4.564

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,556	7.00	-	-	-	-	4.535
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,604	7.13	-	-	-	-	4.547
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,688	7.36	-	-	-	-	4.560
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,752	7.54	-	-	-	-	4.650
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,877	7.88	5.600000	3:33:51 PM	4.8250	4.8250	4.624
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,075	8.42	171.870000	3:52:30 PM	4.5825	4.6104	4.613
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,332	9.12	-	-	-	-	4.707
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,369	9.22	458.250000	3:47:15 PM	4.5950	4.5999	4.600
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,871	10.60	-	-	-	-	4.834
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,933	10.77	-	-	-	-	4.833
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,115	11.27	-	-	-	-	4.871
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,289	11.74	572.980000	3:57:25 PM	4.9200	4.9118	4.912
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,367	11.96	-	-	-	-	4.921
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,487	12.29	-	-	-	-	4.938
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,515	12.36	1.200000	3:40:38 PM	4.9500	4.9917	4.938
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,725	12.94	-	-	-	-	4.969
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,788	13.11	-	-	-	-	4.976
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,900	13.42	36.500000	10:44:14 AM	4.9650	4.9654	5.048
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,494	15.04	-	-	-	-	5.052
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,823	15.94	-	-	-	-	5.083
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,900	16.15	5.000000	3:12:18 PM	5.1000	5.1000	5.079
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,188	16.94	-	-	-	-	5.117
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,419	17.57	-	-	-	-	5.130
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,509	17.82	-	-	-	-	5.134
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,578	18.01	1.300000	3:46:24 PM	5.1700	5.1746	5.153
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,699	18.34	-	-	-	-	5.132
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,035	19.26	17.800000	3:52:04 PM	5.1150	5.1133	5.084
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,629	20.89	-	-	-	-	5.131