

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 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	1	0.00	-	-	-	-	-
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	8	0.02	0.260000	11:35:36 AM	3.0000	3.0000	2.982
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	15	0.04	7.000000	10:35:48 AM	2.8750	2.8750	3.004
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	17	0.05	19.629000	2:28:39 PM	3.5500	3.5500	3.663
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	22	0.06	-	-	-	-	3.026
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	29	0.08	13.180000	2:24:44 PM	3.2000	3.0283	3.023
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	36	0.10	0.300000	11:45:40 AM	2.8750	2.8750	3.040
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	43	0.12	-	-	-	-	3.078
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	51	0.14	352.039000	2:40:34 PM	2.9000	2.8931	2.892
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	64	0.18	397.519000	3:46:31 PM	3.1400	3.1450	3.166
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	68	0.19	-	-	-	-	3.629
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	71	0.19	45.738000	3:03:02 PM	3.1550	3.1566	3.180
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	78	0.21	330.684000	3:57:36 PM	3.1850	3.1535	3.157
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	85	0.23	741.659000	3:42:19 PM	3.1350	3.1606	3.168
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	92	0.25	305.591000	3:57:14 PM	3.1600	3.1635	3.185
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	99	0.27	-	-	-	-	3.165
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	105	0.29	-	-	-	-	3.450
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	106	0.29	9.072000	11:12:31 AM	3.1350	3.1377	3.177
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	120	0.33	28.527000	3:27:33 PM	3.2000	3.2000	3.184
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	127	0.35	3.000000	3:15:39 PM	3.1750	3.1750	3.205
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	134	0.37	2.384000	3:20:38 PM	3.1550	3.1747	3.155
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	141	0.39	3.000000	3:15:41 PM	3.1850	3.1850	3.232
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	148	0.41	-	-	-	-	3.240
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	155	0.42	979.842000	3:05:22 PM	3.2000	3.2087	3.215
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	158	0.43	414.250000	3:56:06 PM	3.6450	3.6356	3.663
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	169	0.46	755.481000	3:53:58 PM	3.1850	3.2230	3.229
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	176	0.48	-	-	-	-	3.287
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	183	0.50	54.081000	3:46:43 PM	3.1900	3.2677	3.180
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	190	0.52	-	-	-	-	3.337
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	197	0.54	-	-	-	-	3.334
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	204	0.56	-	-	-	-	3.351
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	211	0.58	-	-	-	-	3.575
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	218	0.60	508.734720	-	-	-	3.400
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	225	0.62	24.383000	11:23:10 AM	3.3500	3.3500	3.413
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	232	0.64	0.200000	9:30:10 AM	3.3750	3.3750	3.466
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	246	0.67	221.490000	2:42:37 PM	3.4600	3.4599	3.460
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	260	0.71	-	-	-	-	3.513
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	274	0.75	7.170000	3:43:12 PM	3.4750	3.4876	3.542
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	288	0.79	30.000000	10:11:30 AM	3.7250	3.7250	3.591
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	288	0.79	41.300000	2:34:21 PM	3.4850	3.4850	3.606
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	289	0.79	170.000000	2:49:04 PM	3.7350	3.7482	3.728
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	302	0.83	6.098000	2:27:26 PM	3.5550	3.5550	3.577

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RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	316	0.87	2.180000	11:19:37 AM	3.7600	3.7600	3.744
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	316	0.87	-	-	-	-	3.520
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	337	0.92	11.370000	3:30:15 PM	3.5100	3.5071	3.621
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	351	0.96	103.630000	3:16:22 PM	3.5000	3.5009	3.525
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	365	1.00	1,187.674000	3:26:09 PM	3.5000	3.4991	3.507
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	407	1.11	13.400000	3:26:17 PM	3.8750	3.8090	3.764
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	447	1.22	2.100000	2:12:57 PM	3.7700	3.7795	3.837
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	484	1.33	51.000000	2:32:29 PM	3.8500	3.8500	3.845
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	501	1.37	50.000000	-	-	-	3.851
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	540	1.48	-	-	-	-	3.807
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	586	1.60	2.650000	3:50:30 PM	3.8800	3.8800	3.856
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	715	1.96	-	-	-	-	3.866
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	750	2.05	2.500000	2:06:49 PM	3.9000	3.9000	3.873
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	806	2.21	2.441500	11:58:50 AM	3.9250	3.9418	3.900
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	813	2.23	1.060000	11:13:29 AM	3.9000	3.9014	3.918
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	860	2.36	-	-	-	-	3.906
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	972	2.66	851.000000	3:53:37 PM	3.8600	3.8695	3.867
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,001	2.74	-	-	-	-	3.948
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,043	2.86	-	-	-	-	3.961
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,077	2.95	-	-	-	-	3.971
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,125	3.08	646.750000	3:59:52 PM	3.9000	3.8962	3.895
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,127	3.09	-	-	-	-	3.987
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,203	3.29	-	-	-	-	4.011
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,219	3.34	1,053.000000	3:41:48 PM	3.9400	3.9569	3.940
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,263	3.46	17.445000	11:05:14 AM	4.0500	4.0500	4.096
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,301	3.56	-	-	-	-	4.049
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,379	3.78	34.735000	3:08:25 PM	4.2000	4.2303	4.149
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,448	3.96	-	-	-	-	4.088
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,589	4.35	4,864.310000	3:37:03 PM	4.0200	4.0269	4.030
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,628	4.46	-	-	-	-	4.155
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,672	4.58	-	-	-	-	4.159
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,735	4.75	-	-	-	-	4.180
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,750	4.79	-	-	-	-	4.250
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,808	4.95	135.000000	3:57:45 PM	4.1300	4.1248	4.128
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,833	5.02	-	-	-	-	4.212
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,985	5.44	1,203.500000	3:26:41 PM	4.2500	4.2467	4.245
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,987	5.44	-	-	-	-	4.256
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,135	5.85	0.400000	10:52:05 AM	4.4650	4.4650	4.453
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,176	5.96	-	-	-	-	4.312
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,216	6.07	-	-	-	-	4.322
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,267	6.21	-	-	-	-	4.345
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,293	6.28	6,057.190000	3:58:40 PM	4.2925	4.2938	4.294

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,511	6.88	-	-	-	-	4.509
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,541	6.96	-	-	-	-	4.405
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,589	7.09	-	-	-	-	4.416
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,673	7.32	-	-	-	-	4.433
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,737	7.49	10.000000	9:57:46 AM	4.5250	4.5250	4.516
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,862	7.84	-	-	-	-	4.479
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,060	8.38	367.930000	3:55:34 PM	4.4800	4.4904	4.491
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,317	9.08	-	-	-	-	4.561
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,354	9.18	5,341.400000	3:56:20 PM	4.4700	4.4619	4.470
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,856	10.56	-	-	-	-	4.651
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,918	10.73	-	-	-	-	4.658
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,100	11.23	-	-	-	-	4.685
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,274	11.70	495.250000	2:44:09 PM	4.7100	4.7057	4.706
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,352	11.92	-	-	-	-	4.720
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,472	12.24	-	-	-	-	4.737
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,500	12.32	-	-	-	-	4.740
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,710	12.90	-	-	-	-	4.768
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,773	13.07	-	-	-	-	4.776
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,885	13.37	1.700000	2:40:02 PM	4.9500	5.0912	4.804
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,479	15.00	-	-	-	-	4.867
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,808	15.90	-	-	-	-	4.910
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,885	16.11	-	-	-	-	4.883
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,173	16.90	-	-	-	-	4.960
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,404	17.53	-	-	-	-	4.987
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,494	17.78	-	-	-	-	4.996
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,563	17.97	55.279000	2:14:56 PM	5.0900	4.9864	4.991
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,684	18.30	-	-	-	-	5.058
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,020	19.22	542.870000	11:39:03 AM	5.0325	5.0331	5.031
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,614	20.85	104.248668	2:11:57 PM	5.1100	5.1055	5.149