

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 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	7	0.02	-	-	-	-	2.982
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	14	0.04	19.467900	11:32:53 AM	2.8750	2.8750	3.043
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	16	0.04	277.246000	3:55:25 PM	3.6000	3.6143	3.656
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	21	0.06	1.500000	10:37:15 AM	3.0500	3.0500	3.064
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	28	0.08	-	-	-	-	3.061
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	35	0.10	2.480000	10:53:22 AM	3.0000	3.0000	3.073
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	42	0.12	1.500000	10:37:06 AM	3.0000	3.0000	3.106
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	50	0.14	625.438000	3:01:33 PM	2.9000	2.9188	3.025
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	63	0.17	247.965000	3:14:40 PM	3.1400	3.1442	3.167
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	67	0.18	-	-	-	-	3.633
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	70	0.19	41.190000	3:18:23 PM	3.1400	3.1473	3.180
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	77	0.21	724.540000	3:56:45 PM	3.1500	3.1484	3.156
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	84	0.23	400.438000	3:55:46 PM	3.1600	3.1578	3.166
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	91	0.25	312.540000	2:56:32 PM	3.1300	3.1574	3.175
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	98	0.27	69.750000	3:49:34 PM	3.1500	3.1502	3.153
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	104	0.29	-	-	-	-	3.479
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	105	0.29	105.740000	3:10:41 PM	3.1400	3.1431	3.165
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	119	0.33	81.128000	3:51:59 PM	3.2000	3.1740	3.184
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	126	0.35	-	-	-	-	3.207
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	133	0.36	-	-	-	-	3.155
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	140	0.38	-	-	-	-	3.231
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	147	0.40	-	-	-	-	3.239
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	154	0.42	10.151000	3:28:41 PM	3.2000	3.2049	3.215
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	157	0.43	479.004000	3:39:47 PM	3.6000	3.5984	3.632
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	168	0.46	37.173000	3:53:54 PM	3.1850	3.1956	3.229
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	175	0.48	-	-	-	-	3.282
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	182	0.50	254.673000	3:51:53 PM	3.4500	3.2832	3.184
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	189	0.52	336.420000	3:43:18 PM	3.4500	3.3157	3.325
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	196	0.54	-	-	-	-	3.327
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	203	0.56	0.948000	10:23:19 AM	3.2500	3.2500	3.345
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	210	0.58	1.000000	11:41:13 AM	3.2250	3.2250	3.565
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	217	0.59	-	-	-	-	3.400
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	224	0.61	-	-	-	-	3.408
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	231	0.63	4.000000	11:42:03 AM	3.4500	3.4375	3.459
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	245	0.67	125.654000	3:53:22 PM	3.4600	3.4576	3.460
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	259	0.71	76.325000	2:58:44 PM	3.5250	3.4908	3.513
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	273	0.75	18.121000	3:05:28 PM	3.4800	3.4839	3.542
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	287	0.79	0.100000	9:43:04 AM	3.7000	3.7000	3.603
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	287	0.79	3.746000	3:19:33 PM	3.4750	3.4750	3.629
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	288	0.79	39.505000	3:46:05 PM	3.8500	3.7148	3.730
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	301	0.82	-	-	-	-	3.586
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	315	0.86	-	-	-	-	3.741

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RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	315	0.86	-	-	-	-	3.520
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	336	0.92	1.731000	2:25:02 PM	3.4950	3.4950	3.655
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	350	0.96	99.099000	3:52:24 PM	3.5000	3.4967	3.541
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	364	1.00	101.778000	3:46:21 PM	3.4900	3.4926	3.517
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	406	1.11	0.500000	3:32:43 PM	3.9000	3.9000	3.759
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	446	1.22	-	-	-	-	3.846
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	483	1.32	-	-	-	-	3.838
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	500	1.37	24.920000	3:38:38 PM	3.8400	3.8427	3.852
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	539	1.48	-	-	-	-	3.800
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	585	1.60	196.824000	3:09:16 PM	3.7250	3.7407	3.767
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	714	1.96	1.841000	2:06:16 PM	3.8850	3.9506	3.857
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	749	2.05	-	-	-	-	3.864
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	805	2.20	1.300000	11:46:26 AM	3.9400	3.9192	3.891
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	812	2.22	-	-	-	-	3.918
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	859	2.35	-	-	-	-	3.899
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	971	2.66	2,483.570000	3:57:49 PM	3.8800	3.8714	3.872
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1,000	2.74	-	-	-	-	3.943
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,042	2.85	-	-	-	-	3.956
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,076	2.95	-	-	-	-	3.967
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,124	3.08	5.500000	11:53:10 AM	3.9200	3.9364	3.894
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,126	3.08	-	-	-	-	3.984
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,202	3.29	-	-	-	-	4.010
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,218	3.34	717.680000	10:44:18 AM	3.9650	3.9458	3.951
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,262	3.46	7.740000	2:53:32 PM	4.1000	4.0997	4.097
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,300	3.56	-	-	-	-	4.049
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,378	3.77	0.510000	3:51:23 PM	4.2400	4.2461	4.144
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,447	3.96	-	-	-	-	4.093
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,588	4.35	2,252.500000	3:12:16 PM	4.0650	4.0589	4.066
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,627	4.45	3.000000	2:06:28 PM	4.1450	4.1450	4.151
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,671	4.58	-	-	-	-	4.170
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,734	4.75	-	-	-	-	4.194
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,749	4.79	-	-	-	-	4.250
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,807	4.95	87.830000	3:41:21 PM	4.1250	4.1348	4.127
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,832	5.02	-	-	-	-	4.228
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,984	5.43	733.000000	3:44:57 PM	4.2825	4.2982	4.299
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,986	5.44	-	-	-	-	4.276
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,134	5.84	515.000000	2:33:03 PM	4.4150	4.4393	4.449
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,175	5.96	-	-	-	-	4.336
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,215	6.06	-	-	-	-	4.347
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,266	6.20	-	-	-	-	4.370
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,292	6.28	3,208.890000	3:43:34 PM	4.3550	4.3320	4.343
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,510	6.87	4.250000	3:24:52 PM	4.6500	4.5912	4.528

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,540	6.95	0.700000	11:05:22 AM	4.5500	4.5500	4.434
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,588	7.09	-	-	-	-	4.446
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,672	7.32	1.000000	10:55:18 AM	4.5750	4.5750	4.464
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,736	7.49	169.500000	3:38:43 PM	4.5500	4.5483	4.550
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,861	7.83	-	-	-	-	4.511
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,059	8.38	330.000000	2:32:43 PM	4.5000	4.5121	4.519
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,316	9.08	-	-	-	-	4.598
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,353	9.18	2,041.316000	3:58:53 PM	4.5150	4.5082	4.517
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,855	10.55	-	-	-	-	4.691
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,917	10.72	-	-	-	-	4.698
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,099	11.22	-	-	-	-	4.726
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,273	11.70	556.353000	3:58:37 PM	4.7025	4.7417	4.750
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,351	11.91	-	-	-	-	4.762
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,471	12.24	3.000000	11:38:31 AM	5.2250	5.2250	4.776
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,499	12.32	7.060000	2:34:57 PM	5.2500	5.2288	4.779
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,709	12.89	-	-	-	-	4.804
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,772	13.07	-	-	-	-	4.811
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,884	13.37	24.000000	3:34:44 PM	4.9500	4.9823	4.836
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,478	15.00	-	-	-	-	4.888
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,807	15.90	-	-	-	-	4.925
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,884	16.11	1.750000	3:08:55 PM	5.1750	5.0921	4.876
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,172	16.90	-	-	-	-	4.968
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,403	17.53	-	-	-	-	4.991
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,493	17.78	-	-	-	-	5.000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,562	17.97	22.955000	2:10:04 PM	5.1000	5.1143	4.991
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,683	18.30	-	-	-	-	5.056
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,019	19.22	125.000000	3:40:38 PM	5.0600	5.0660	5.036
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,613	20.84	-	-	-	-	5.149