

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	5	0.014	-	-	-	-	2.982
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	12	0.033	1.200000	2:09:52 PM	3.0000	3.0000	2.978
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	14	0.038	166.700000	3:57:25 PM	3.5750	3.6246	3.647
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	19	0.052	-	-	-	-	3.054
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	26	0.071	-	-	-	-	3.052
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	33	0.09	-	-	-	-	3.060
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	40	0.11	7.000000	10:17:12 AM	3.0000	3.0000	3.090
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	48	0.131	0.820000	9:57:23 AM	3.0000	3.0000	3.025
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	61	0.167	8.833800	11:15:29 AM	3.1350	3.1358	3.160
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	65	0.178	48.200000	3:05:13 PM	3.7000	3.7000	3.651
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	68	0.186	95.659000	3:45:50 PM	3.1650	3.1549	3.170
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	75	0.205	77.138000	3:57:45 PM	3.1375	3.1438	3.154
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	82	0.225	66.200000	2:16:17 PM	3.1450	3.1510	3.167
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	89	0.244	2.400000	3:44:57 PM	3.1450	3.1450	3.175
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	96	0.263	18.609000	3:45:28 PM	3.1350	3.1424	3.153
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	102	0.279	1.100000	10:19:00 AM	3.6500	3.6500	3.435
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	103	0.282	53.000000	3:46:05 PM	3.1500	3.1496	3.152
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	117	0.32	26.274000	2:55:22 PM	3.2000	3.2000	3.184
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	124	0.339	-	-	-	-	3.208
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	131	0.359	2.010000	10:15:47 AM	3.1750	3.1750	3.163
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	138	0.378	0.150000	10:24:41 AM	3.1850	3.1850	3.233
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	145	0.397	-	-	-	-	3.241
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	152	0.416	-	-	-	-	3.215
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	155	0.424	153.990000	3:57:21 PM	3.6000	3.6154	3.648
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	166	0.454	-	-	-	-	3.231
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	173	0.474	-	-	-	-	3.286
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	180	0.493	897.227000	3:22:32 PM	3.4500	3.2330	3.225
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	187	0.512	26.797000	2:35:44 PM	3.4500	3.3650	3.325
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	194	0.531	-	-	-	-	3.329
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	201	0.55	-	-	-	-	3.347
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	208	0.569	500.000000	10:31:13 AM	3.3750	3.4625	3.433
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	215	0.589	-	-	-	-	3.400
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	222	0.608	0.720000	2:33:29 PM	3.2600	3.2572	3.407
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	229	0.627	4.900000	3:40:52 PM	3.4250	3.4250	3.452
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	243	0.665	0.407000	11:08:56 AM	3.4600	3.4600	3.460
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	257	0.704	-	-	-	-	3.513
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	271	0.742	1.500000	3:47:21 PM	3.4750	3.4750	3.543
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	285	0.78	-	-	-	-	3.636
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	285	0.78	-	-	-	-	3.624
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	286	0.783	18.800000	3:05:33 PM	3.7750	3.7738	3.736
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	299	0.819	-	-	-	-	3.615
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	313	0.857	-	-	-	-	3.751

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RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	313	0.857	14.400000	11:15:07 AM	3.5000	3.5000	3.561
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	334	0.914	1.750000	2:14:47 PM	3.4850	3.4850	3.672
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	348	0.953	7.998000	2:20:20 PM	3.5000	3.5000	3.612
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	362	0.991	32.610000	3:45:30 PM	3.4900	3.4911	3.490
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	404	1.106	52.000000	3:30:47 PM	3.9500	3.7769	3.770
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	444	1.216	9.000000	3:18:09 PM	3.8500	3.8467	3.848
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	481	1.317	-	-	-	-	3.810
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	498	1.363	232.225000	3:15:56 PM	3.8800	3.8451	3.845
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	537	1.47	-	-	-	-	3.816
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	583	1.596	27.530000	3:10:50 PM	3.7500	3.7981	3.891
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	712	1.949	-	-	-	-	3.874
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	747	2.045	-	-	-	-	3.883
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	803	2.198	36.000000	3:17:52 PM	3.9250	3.9021	3.909
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	810	2.218	45.280000	3:16:43 PM	3.9250	3.9498	3.896
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	857	2.346	-	-	-	-	3.919
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	969	2.653	377.744000	3:37:34 PM	3.8800	3.8912	3.878
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	998	2.732	-	-	-	-	3.965
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,040	2.847	-	-	-	-	3.979
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,074	2.94	-	-	-	-	3.990
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,122	3.072	949.892000	3:47:44 PM	3.9750	3.9503	3.952
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,124	3.077	13.000000	11:44:22 AM	4.0000	4.0000	4.007
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,200	3.285	-	-	-	-	4.034
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,216	3.329	3.600000	3:22:29 PM	4.0000	3.9458	3.933
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,260	3.45	5.500000	3:45:42 PM	4.1200	4.1236	4.098
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,298	3.554	-	-	-	-	4.073
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,376	3.767	9.000000	3:30:01 PM	4.2000	4.2000	4.185
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,445	3.956	-	-	-	-	4.119
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,586	4.342	3,474.700000	3:50:54 PM	4.0875	4.0861	4.089
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,625	4.449	2.000000	11:14:01 AM	4.1750	4.1813	4.149
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,669	4.569	-	-	-	-	4.197
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,732	4.742	-	-	-	-	4.220
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,747	4.783	7.780000	11:45:01 AM	4.2500	4.2857	4.251
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,805	4.942	132.000000	2:28:07 PM	4.1250	4.1250	4.197
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,830	5.01	-	-	-	-	4.255
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,982	5.426	145.400000	10:27:57 AM	4.3650	4.3547	4.348
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,984	5.432	-	-	-	-	4.303
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,132	5.837	1.715000	10:09:07 AM	4.5000	4.5000	4.441
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,173	5.949	-	-	-	-	4.363
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,213	6.059	-	-	-	-	4.375
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,264	6.198	1.000000	3:09:22 PM	4.5500	4.5500	4.396
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,290	6.27	1,705.200000	3:48:11 PM	4.3950	4.3984	4.398
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,508	6.867	2.000000	3:18:03 PM	4.6500	4.6500	4.537

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,538	6.949	2.600000	10:12:51 AM	4.6500	4.6500	4.461
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,586	7.08	-	-	-	-	4.473
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,670	7.31	1.500000	2:35:02 PM	4.7000	4.6667	4.490
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,734	7.485	14.980000	2:01:32 PM	4.6300	4.5799	4.550
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,859	7.828	-	-	-	-	4.535
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,057	8.37	617.760000	3:49:35 PM	4.5600	4.5303	4.539
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,314	9.073	-	-	-	-	4.618
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,351	9.175	1,077.160000	2:39:06 PM	4.5400	4.5556	4.548
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,853	10.549	-	-	-	-	4.710
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,915	10.719	-	-	-	-	4.718
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,097	11.217	-	-	-	-	4.746
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,271	11.693	808.450000	3:50:11 PM	4.7600	4.7650	4.779
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,349	11.907	-	-	-	-	4.783
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,469	12.235	-	-	-	-	4.798
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,497	12.312	9.000000	3:33:11 PM	4.9000	4.9767	4.800
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,707	12.887	-	-	-	-	4.824
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,770	13.06	-	-	-	-	4.831
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,882	13.366	2.200000	-	-	-	4.852
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,476	14.992	-	-	-	-	4.900
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,805	15.893	0.780000	2:33:22 PM	4.9900	4.9900	4.934
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,882	16.104	1.131000	10:09:51 AM	5.1000	5.1000	4.867
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,170	16.893	-	-	-	-	4.977
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,401	17.525	3.000000	10:55:26 AM	5.0700	5.0700	5.005
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,491	17.771	3.000000	3:30:39 PM	5.1250	5.1250	5.016
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,560	17.96	3.000000	3:49:46 PM	5.1500	5.1647	4.991
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,681	18.292	-	-	-	-	5.075
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,017	19.212	453.550000	3:45:20 PM	5.0500	5.1375	5.103
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,611	20.838	8.500000	10:55:21 AM	5.1800	5.1800	5.149