

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 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	2	0.01	268.000000	9:59:07 AM	3.0500	3.0500	-
RPG B 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	4	0.01	36.600000	3:23:06 PM	3.7250	3.7480	3.725
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	9	0.03	-	-	-	-	3.094
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	16	0.04	18.610000	3:54:54 PM	3.5000	3.0506	3.093
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	23	0.06	-	-	-	-	3.095
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	30	0.08	6.710000	2:18:34 PM	2.9000	2.9089	3.101
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	38	0.10	-	-	-	-	3.025
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	51	0.14	60.515000	2:50:42 PM	3.1400	3.1478	3.157
RPG B 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	55	0.15	2.490000	3:00:23 PM	3.7000	3.6801	3.649
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	58	0.16	-	-	-	-	3.151
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	65	0.18	612.760000	3:07:42 PM	3.1400	3.1471	3.145
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	72	0.20	70.145000	2:17:07 PM	3.1450	3.1528	3.161
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	79	0.22	1.200000	2:08:51 PM	3.2000	3.2000	3.180
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	86	0.24	7.055000	2:54:41 PM	3.1400	3.1455	3.152
RPG B 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	92	0.25	7.300000	11:21:37 AM	3.6300	3.6300	3.572
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	93	0.26	175.602800	3:53:03 PM	3.1400	3.1589	3.168
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	107	0.29	400.285000	2:39:47 PM	3.2200	3.2194	3.208
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	114	0.31	20.451000	11:07:57 AM	3.2000	3.1994	3.206
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	121	0.33	46.640000	3:34:54 PM	3.2000	3.2022	3.180
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	128	0.35	-	-	-	-	3.231
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	135	0.37	-	-	-	-	3.174
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	142	0.39	9.499000	2:36:43 PM	3.1750	3.1750	3.215
RPG B 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	145	0.40	526.985000	3:25:12 PM	3.6150	3.6419	3.699
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	156	0.43	7.840000	2:50:06 PM	3.2000	3.2053	3.255
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	163	0.45	-	-	-	-	3.180
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	170	0.47	22.507000	3:19:33 PM	3.1850	3.2320	3.278
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	177	0.49	5.580000	3:11:01 PM	3.2250	3.3357	3.325
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	184	0.50	4.020000	11:01:20 AM	3.2750	3.2750	3.263
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	191	0.52	0.205000	11:53:06 AM	3.2750	3.2750	3.344
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	198	0.54	0.200000	2:05:01 PM	3.2250	3.2250	3.417
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	205	0.56	1.200000	2:09:35 PM	3.4750	3.4750	3.500
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	212	0.58	3.000000	2:17:41 PM	3.2500	3.2500	3.398
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	219	0.60	4.000000	2:26:26 PM	3.4250	3.4250	3.425
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	233	0.64	1.017000	2:23:37 PM	3.4550	3.4550	3.543
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	247	0.68	-	-	-	-	3.503

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RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	261	0.72	1.100000	3:22:56 PM	3.4650	3.4650	3.482
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	275	0.75	6.000000	11:59:31 AM	3.8000	3.8000	3.552
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	275	0.75	1.420000	2:36:48 PM	3.4750	3.4750	3.658
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	276	0.76	18.500000	3:37:17 PM	3.8500	3.8061	3.781
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	289	0.79	6.330000	2:53:04 PM	3.4950	3.4947	3.521
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	303	0.83	-	-	-	-	3.732
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	303	0.83	1.220000	2:21:55 PM	3.4600	3.4600	3.520
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	324	0.89	30.000000	2:23:16 PM	3.5000	3.5000	3.650
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	338	0.93	41.124000	3:31:11 PM	3.4750	3.4799	3.610
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	352	0.96	27.149000	3:42:43 PM	3.4800	3.4833	3.506
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	394	1.08	2.000000	3:09:08 PM	3.9250	3.9250	3.729
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	434	1.19	50.000000	3:13:17 PM	3.8900	3.8775	3.878
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	471	1.29	10.000000	2:38:17 PM	3.8250	3.8300	3.804
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	488	1.34	105.100000	3:28:21 PM	3.8750	3.8749	3.755
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	527	1.44	-	-	-	-	3.798
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	573	1.57	7.450000	2:01:52 PM	3.8500	3.8525	3.815
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	702	1.92	32.000000	10:25:33 AM	3.8800	3.8800	3.859
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	737	2.02	-	-	-	-	3.869
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	793	2.17	23.930000	11:19:39 AM	3.9500	3.9500	3.892
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	800	2.19	11.375000	3:05:17 PM	3.9250	3.9250	3.869
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	847	2.32	-	-	-	-	3.898
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	959	2.63	4.600000	3:14:15 PM	3.8750	3.8761	3.871
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	988	2.71	11.790000	11:20:07 AM	3.9500	3.9500	3.961
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,030	2.82	-	-	-	-	3.974
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,064	2.91	-	-	-	-	3.983
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,112	3.04	213.550000	3:58:43 PM	3.9750	3.9718	3.990
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,114	3.05	0.840000	11:22:37 AM	3.9800	3.9800	4.005
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,190	3.26	-	-	-	-	4.031
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,206	3.30	119.458000	3:53:38 PM	4.0250	3.9235	3.908
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,250	3.42	-	-	-	-	4.152
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,288	3.53	-	-	-	-	4.071
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,366	3.74	17.470000	3:31:20 PM	4.2400	4.2329	4.190
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,435	3.93	-	-	-	-	4.126
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,576	4.32	1688.590000	3:56:34 PM	4.1100	4.1135	4.115
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,615	4.42	75.000000	3:37:48 PM	4.1500	4.1517	4.172

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,659	4.54	-	-	-	-	4.207
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,722	4.72	-	-	-	-	4.231
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,737	4.76	96.000000	11:20:11 AM	4.2250	4.2250	4.254
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,795	4.91	-	-	-	-	4.125
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,820	4.98	-	-	-	-	4.269
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,972	5.40	819.000000	3:57:53 PM	4.3360	4.3425	4.340
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,974	5.41	-	-	-	-	4.323
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,122	5.81	-	-	-	-	4.539
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,163	5.92	-	-	-	-	4.388
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,203	6.03	-	-	-	-	4.401
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,254	6.17	-	-	-	-	4.419
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,280	6.24	106.100000	3:14:05 PM	4.4500	4.4476	4.442
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,498	6.84	38.320000	3:29:16 PM	4.6250	4.6386	4.520
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,528	6.92	15.000000	3:29:18 PM	4.6250	4.6250	4.498
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,576	7.05	1.000000	2:01:03 PM	4.5700	4.5700	4.511
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,660	7.28	0.100000	2:17:54 PM	4.6000	4.6000	4.531
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,724	7.46	-	-	-	-	4.664
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,849	7.80	-	-	-	-	4.579
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,047	8.34	-	-	-	-	4.535
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,304	9.05	-	-	-	-	4.665
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,341	9.15	173.700000	3:59:30 PM	4.6500	4.6466	4.646
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,843	10.52	-	-	-	-	4.736
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,905	10.69	-	-	-	-	4.742
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,087	11.19	-	-	-	-	4.762
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,261	11.67	97.000000	3:16:32 PM	4.8000	4.8000	4.768
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,339	11.88	-	-	-	-	4.785
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,459	12.21	-	-	-	-	4.798
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,487	12.29	1.000000	2:24:45 PM	4.9750	4.9750	4.801
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,697	12.86	10.000000	11:04:20 AM	4.9700	4.9700	4.826
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,760	13.03	-	-	-	-	4.833
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,872	13.34	0.525000	11:13:08 AM	5.0200	5.0200	4.850
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,466	14.97	-	-	-	-	4.917
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,795	15.87	-	-	-	-	4.960
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,872	16.08	-	-	-	-	5.070
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,160	16.87	-	-	-	-	5.016

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,391	17.50	0.840000	11:22:32 AM	5.0950	5.0950	5.050
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,481	17.74	17.000000	3:16:39 PM	5.1650	5.1650	5.060
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,550	17.93	12.150000	2:34:45 PM	5.1300	5.1208	5.037
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,671	18.26	-	-	-	-	5.112
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,007	19.18	185.500000	11:28:20 AM	5.1500	5.1500	5.150
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,601	20.81	5.000000	11:44:17 AM	5.1900	5.1900	5.256