

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 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	7	0.02	4.150000	2:25:54 PM	2.9500	2.8777	3.086
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	14	0.04	30.000000	10:08:02 AM	2.8750	2.8750	2.997
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	21	0.06	-	-	-	-	3.090
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	29	0.08	-	-	-	-	3.050
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	42	0.12	3.428100	11:23:55 AM	3.1250	3.1323	3.156
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	46	0.13	16.828000	2:00:47 PM	3.4500	3.4588	3.519
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	49	0.13	1.000000	11:46:17 AM	3.1300	3.1300	3.137
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	56	0.15	101.555000	3:57:04 PM	3.1300	3.1300	3.139
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	63	0.17	8.532000	10:31:49 AM	3.1200	3.1200	3.152
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	70	0.19	7.270000	11:12:49 AM	3.1250	3.1283	3.181
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	77	0.21	110.804000	3:57:12 PM	3.1100	3.1279	3.126
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	83	0.23	0.980000	3:28:48 PM	3.4500	3.4500	3.398
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	84	0.23	62.980000	2:40:56 PM	3.1450	3.1424	3.165
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	98	0.27	162.873800	3:08:00 PM	3.1350	3.1496	3.200
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	105	0.29	18.119000	3:36:28 PM	3.1500	3.1498	3.202
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	112	0.31	234.369000	3:48:56 PM	3.1500	3.1882	3.200
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	119	0.33	3.631000	10:35:09 AM	3.1500	3.1500	3.185
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	126	0.35	81.366000	2:56:46 PM	3.2000	3.1577	3.174
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	133	0.36	606.065000	3:54:50 PM	3.2125	3.2121	3.213
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	136	0.37	162.946000	3:53:30 PM	3.5750	3.5463	3.598
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	147	0.40	807.347000	3:43:14 PM	3.1750	3.2210	3.224
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	154	0.42	42.400000	10:54:27 AM	3.2150	3.2150	3.233
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	161	0.44	98.566000	2:46:25 PM	3.1900	3.2944	3.301
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	168	0.46	57.726240	3:32:37 PM	3.4000	3.2867	3.358
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	175	0.48	754.807000	3:52:33 PM	3.3200	3.2955	3.299
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	182	0.50	6.060000	3:21:21 PM	3.2000	3.2000	3.358
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	189	0.52	-	-	-	-	3.491
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	196	0.54	24.090000	3:12:48 PM	3.4500	3.4500	3.480
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	203	0.56	4.350000	2:38:52 PM	3.2500	3.2500	3.391
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	210	0.58	236.360000	3:50:54 PM	3.4250	3.4282	3.425
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	224	0.61	1.000000	11:29:38 AM	3.4600	3.4600	3.503
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	238	0.65	5.934000	11:06:31 AM	3.4500	3.4500	3.453
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	252	0.69	-	-	-	-	3.482
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	266	0.73	1.172000	2:29:50 PM	3.6975	3.6942	3.596
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	266	0.73	302.000000	3:36:50 PM	3.4950	3.4898	3.490

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RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	267	0.73	345.563000	11:45:53 AM	3.6750	3.6357	3.640
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	280	0.77	3.542000	3:54:06 PM	3.4650	3.4632	3.510
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	294	0.81	-	-	-	-	3.629
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	294	0.81	-	-	-	-	3.510
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	315	0.86	-	-	-	-	3.599
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	329	0.90	10.133000	3:49:09 PM	3.4750	3.4753	3.487
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	343	0.94	8.522000	3:07:54 PM	3.4750	3.4477	3.487
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	357	0.98	68.911000	3:59:20 PM	3.4850	3.4797	3.490
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	385	1.05	1.000000	11:48:33 AM	3.7750	3.7750	3.775
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	425	1.16	23.190000	11:42:15 AM	3.6500	3.6523	3.680
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	462	1.27	30.120000	2:30:10 PM	3.8250	3.7693	3.697
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	479	1.31	17.050000	3:30:19 PM	3.7000	3.7265	3.649
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	518	1.42	-	-	-	-	3.711
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	564	1.54	86.435000	3:48:53 PM	3.7000	3.7198	3.709
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	693	1.90	-	-	-	-	3.780
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	728	1.99	1.500000	9:41:18 AM	3.8500	3.8500	3.794
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	784	2.15	20.400000	3:53:46 PM	3.8500	3.8517	3.819
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	791	2.17	10.000000	3:02:44 PM	3.8500	3.8500	3.843
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	838	2.29	-	-	-	-	3.841
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	950	2.60	219.450000	3:24:35 PM	3.8250	3.8262	3.826
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	979	2.68	1.000000	10:06:39 AM	3.9250	3.9250	3.902
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,021	2.80	-	-	-	-	3.920
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,055	2.89	-	-	-	-	3.935
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,103	3.02	255.900000	3:48:30 PM	3.9000	3.8868	3.887
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,105	3.03	1.100000	11:58:31 AM	3.9500	3.9500	3.956
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,181	3.23	-	-	-	-	3.990
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,197	3.28	42.760000	3:53:43 PM	3.8800	3.8803	3.970
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,241	3.40	785.069000	3:56:14 PM	4.0700	4.0727	4.073
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,279	3.50	-	-	-	-	4.035
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,357	3.72	42.596000	3:50:54 PM	4.1500	4.1766	4.158
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,426	3.90	-	-	-	-	4.100
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,567	4.29	4293.960000	3:51:15 PM	4.0750	4.0816	4.080
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,606	4.40	3.320000	11:58:52 AM	4.2000	4.2000	4.177
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,650	4.52	-	-	-	-	4.199
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,713	4.69	-	-	-	-	4.227

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,728	4.73	342.903380	3:53:47 PM	4.2000	4.2022	4.205
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,786	4.89 -	-	-	-	-	4.236
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,811	4.96 -	-	-	-	-	4.270
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,963	5.37	63.500000	3:46:02 PM	4.3000	4.3004	4.317
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,965	5.38 -	-	-	-	-	4.332
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,113	5.79	171.300000	3:28:42 PM	4.4600	4.4740	4.465
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,154	5.90 -	-	-	-	-	4.408
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,194	6.01 -	-	-	-	-	4.423
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,245	6.15 -	-	-	-	-	4.441
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,271	6.22	1322.800000	3:53:38 PM	4.4300	4.4393	4.436
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,489	6.82	10.000000	2:04:14 PM	4.6400	4.6400	4.600
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,519	6.90	38.000000	3:54:20 PM	4.6100	4.6050	4.530
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,567	7.03	2.500000	11:49:50 AM	4.5750	4.5750	4.545
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,651	7.26 -	-	-	-	-	4.600
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,715	7.43	451.600000	3:49:18 PM	4.6500	4.6223	4.616
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,840	7.78 -	-	-	-	-	4.613
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,038	8.32 -	-	-	-	-	4.639
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,295	9.02 -	-	-	-	-	4.700
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,332	9.12	1366.000000	2:38:34 PM	4.6500	4.6509	4.650
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,834	10.50 -	-	-	-	-	4.780
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,896	10.67 -	-	-	-	-	4.788
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,078	11.17 -	-	-	-	-	4.812
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,252	11.64	7.580000	3:07:54 PM	4.8750	4.8562	4.860
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,330	11.86 -	-	-	-	-	4.842
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,450	12.18	1.200000	11:49:14 AM	4.9750	4.9750	4.858
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,478	12.26	1.700000	3:09:43 PM	5.0500	5.0500	4.862
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,688	12.84 -	-	-	-	-	4.892
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,751	13.01 -	-	-	-	-	4.900
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,863	13.31 -	-	-	-	-	4.916
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,457	14.94 -	-	-	-	-	4.986
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,786	15.84 -	-	-	-	-	5.036
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,863	16.05 -	-	-	-	-	5.074
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,151	16.84 -	-	-	-	-	5.111
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,382	17.47	2.090000	3:58:33 PM	5.2600	5.2600	5.166
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,472	17.72 -	-	-	-	-	5.186

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RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,541	17.91	3.590000	3:53:41 PM	5.2000	5.2418	5.164
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,662	18.24	-	-	-	-	5.241
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,998	19.16	260.000000	3:46:49 PM	5.3100	5.3444	5.346
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,592	20.79	2.000000	3:08:53 PM	5.4500	5.4500	5.338