

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 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	3	0.01	-	-	-	-	-
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	16	0.04	27.202000	3:30:56 PM	3.1000	3.0783	3.161
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	20	0.06	-	-	-	-	3.611
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	23	0.06	74.498000	3:30:49 PM	3.1000	3.0845	3.269
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	30	0.08	3.210000	2:49:26 PM	3.2500	3.1562	3.139
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	37	0.10	-	-	-	-	3.187
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	44	0.12	10.286000	0.597997685	3.2200	3.2200	3.194
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	51	0.14	-	-	-	-	3.180
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	57	0.16	0.500000	10:22:04 AM	3.6000	3.6000	3.606
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	58	0.16	1.500000	10:23:13 AM	3.2000	3.2000	3.189
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	72	0.20	132.341000	3:56:07 PM	3.1550	3.1454	3.179
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	79	0.22	3.385000	3:56:18 PM	3.1500	3.1500	3.210
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	86	0.24	-	-	-	-	3.197
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	93	0.26	-	-	-	-	3.211
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	100	0.27	11.810000	0.640949074	3.1600	3.1601	3.221
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	107	0.29	24.643000	2:38:54 PM	3.1500	3.1524	3.183
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	110	0.30	231.980000	3:06:21 PM	3.5500	3.6016	3.629
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	121	0.33	48.590000	3:57:13 PM	3.1800	3.1798	3.215
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	128	0.35	5.000000	2:13:03 PM	3.2000	3.2000	3.266
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	135	0.37	7.354000	11:05:07 AM	3.2000	3.2164	3.314
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	142	0.39	-	-	-	-	3.330
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	149	0.41	21.839000	2:35:51 PM	3.2500	3.2525	3.276
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	156	0.43	-	-	-	-	3.326
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	163	0.45	33.026000	3:24:49 PM	3.3300	3.3313	3.340
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	170	0.47	-	-	-	-	3.370
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	177	0.49	15.237000	3:43:48 PM	3.3250	3.3270	3.400
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	184	0.50	29.730000	3:51:12 PM	3.3500	3.3500	3.439
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	198	0.54	70.000000	0.487013889	3.3800	3.3800	3.389
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	212	0.58	-	-	-	-	3.409
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	226	0.62	-	-	-	-	3.428
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	240	0.66	-	-	-	-	3.643
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	240	0.66	-	-	-	-	3.486
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	241	0.66	98.450000	11:58:21 AM	3.6500	3.6253	3.622
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	254	0.70	-	-	-	-	3.431
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	268	0.73	-	-	-	-	3.652
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	268	0.73	-	-	-	-	3.442
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	289	0.79	-	-	-	-	3.443
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	303	0.83	-	-	-	-	3.431
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	317	0.87	137.271000	0.638599537	3.4500	3.4437	3.459
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	331	0.91	44.680000	2:01:24 PM	3.4500	3.4500	3.460
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	345	0.95	652.510000	3:09:49 PM	3.4500	3.3241	3.318
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	359	0.98	1.000000	2:42:25 PM	3.7500	3.7500	3.670

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RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	399	1.09	0.822000	0.49306713	3.7150	3.6860	3.744
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	436	1.19	1.102000	0.499074074	3.7500	3.6502	3.676
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	453	1.24	0.443250	11:51:03 AM	3.7250	3.7250	3.702
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	492	1.35	-	-	-	-	3.686
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	538	1.47	10.000000	2:00:43 PM	3.7250	3.7250	3.713
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	667	1.83	-	-	-	-	3.720
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	702	1.92	-	-	-	-	3.727
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	758	2.08	-	-	-	-	3.735
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	765	2.09	8.500000	3:48:11 PM	3.7500	3.7788	3.726
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	812	2.22	-	-	-	-	3.750
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	924	2.53	-	-	-	-	3.734
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	953	2.61	-	-	-	-	3.781
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	995	2.72	-	-	-	-	3.791
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,029	2.82	-	-	-	-	3.798
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,077	2.95	16.470000	3:25:34 PM	3.7500	3.7834	3.805
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,079	2.95	-	-	-	-	3.809
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,155	3.16	-	-	-	-	3.794
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,171	3.21	333.811600	3:17:13 PM	3.8350	3.8557	3.862
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,215	3.33	12.758000	11:12:27 AM	3.8250	3.8270	3.789
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,253	3.43	-	-	-	-	3.856
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,331	3.64	7.000000	2:31:17 PM	4.0000	4.0007	3.903
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,400	3.83	-	-	-	-	3.895
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,541	4.22	45.950000	3:54:39 PM	3.8550	3.8640	3.873
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,580	4.33	2.000000	2:28:08 PM	4.0000	4.0000	3.950
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,624	4.45	-	-	-	-	3.964
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,687	4.62	-	-	-	-	3.984
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,702	4.66	237.681881	3:53:20 PM	3.9750	3.9668	3.975
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,760	4.82	217.080000	3:55:08 PM	3.9000	3.9054	3.916
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,785	4.89	-	-	-	-	4.015
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,937	5.30	400.000000	3:57:56 PM	3.9800	3.9800	3.997
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,939	5.31	-	-	-	-	4.066
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,087	5.71	62.456264	3:46:39 PM	4.2500	4.2459	4.229
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,128	5.83	-	-	-	-	4.130
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,168	5.94	-	-	-	-	4.144
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,219	6.08	40.000000	0.664155093	4.2300	4.2350	4.160
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,245	6.15	110.000000	3:19:25 PM	4.1675	4.1651	4.175
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,463	6.74	113.040000	2:57:58 PM	4.3000	4.2785	4.288
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,493	6.83	-	-	-	-	4.248
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,541	6.96	-	-	-	-	4.263
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,625	7.19	60.500000	3:33:48 PM	4.3650	4.3326	4.290
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,689	7.36	695.000000	3:29:07 PM	4.3500	4.3415	4.356
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,814	7.70	-	-	-	-	4.422

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RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,012	8.25	780.000000	2:14:29 PM	4.4050	4.4086	4.408
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,269	8.95	-	-	-	-	4.408
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,306	9.05	406.920000	3:45:23 PM	4.4100	4.4085	4.408
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,808	10.43	-	-	-	-	4.528
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,870	10.60	-	-	-	-	4.537
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,052	11.09	-	-	-	-	4.565
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,226	11.57	48.400000	11:34:47 AM	4.6450	4.6285	4.605
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,304	11.78	-	-	-	-	4.610
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,424	12.11	-	-	-	-	4.634
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,452	12.19	1.100000	11:46:35 AM	4.7300	4.7300	4.641
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,662	12.76	-	-	-	-	4.693
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,725	12.94	-	-	-	-	4.709
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,837	13.24	3.000000	0.490787037	4.8200	4.8200	4.902
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,431	14.87	-	-	-	-	4.884
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,760	15.77	-	-	-	-	4.970
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,837	15.98	-	-	-	-	4.992
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,125	16.77	30.000000	0.593171296	5.2500	5.2500	5.068
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,356	17.40	-	-	-	-	5.129
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,446	17.65	0.500000	0.489953704	5.1800	5.1800	5.151
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,515	17.84	34.570000	3:11:06 PM	5.2500	5.1767	5.127
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,636	18.17	-	-	-	-	5.247
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,972	19.09	40.000000	11:06:06 AM	5.1900	5.1900	5.179
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,566	20.72	-	-	-	-	5.231