

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 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	13	0.04	435.284400	3:29:26 PM	3.0700	3.0809	3.084
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	17	0.05	-	-	-	-	3.491
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	20	0.06	232.899000	3:47:22 PM	3.0800	3.0910	3.312
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	27	0.07	3.500000	2:44:58 PM	3.1400	3.1416	3.139
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	34	0.09	-	-	-	-	3.160
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	41	0.11	-	-	-	-	3.168
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	48	0.13	-	-	-	-	3.160
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	54	0.15	-	-	-	-	3.522
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	55	0.15	0.880000	11:27:24 AM	3.2000	3.2000	3.168
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	69	0.19	251.894000	3:59:42 PM	3.1550	3.1504	3.177
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	76	0.21	16.080000	3:57:23 PM	3.2000	3.1655	3.191
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	83	0.23	-	-	-	-	3.188
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	90	0.25	-	-	-	-	3.195
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	97	0.27	-	-	-	-	3.205
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	104	0.29	3.730000	3:10:52 PM	3.1800	3.1711	3.183
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	107	0.29	72.926000	3:07:58 PM	3.7000	3.6482	3.586
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	118	0.32	195.939000	3:37:32 PM	3.2000	3.1880	3.203
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	125	0.34	6.717000	3:23:23 PM	3.2000	3.2000	3.255
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	132	0.36	19.491000	3:49:49 PM	3.2500	3.2500	3.312
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	139	0.38	19.760000	2:32:07 PM	3.2700	3.2700	3.311
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	146	0.40	18.484000	3:23:34 PM	3.2500	3.2500	3.277
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	153	0.42	-	-	-	-	3.316
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	160	0.44	102.501000	3:38:24 PM	3.3250	3.3301	3.342
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	167	0.46	-	-	-	-	3.356
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	174	0.48	143.976000	3:24:48 PM	3.3250	3.3438	3.359
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	181	0.50	31.213000	3:39:18 PM	3.3750	3.3738	3.439
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	195	0.53	4.967000	3:01:24 PM	3.3500	3.4552	3.389
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	209	0.57	3.219000	2:15:33 PM	3.4250	3.4250	3.400
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	223	0.61	0.584000	10:49:37 AM	3.3750	3.3750	3.416
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	237	0.65	-	-	-	-	3.635
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	237	0.65	1.000000	2:12:16 PM	3.4000	3.4000	3.486
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	238	0.65	240.440000	11:34:13 AM	3.6750	3.6595	3.645
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	251	0.69	1.640000	3:08:13 PM	3.4000	3.4000	3.422
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	265	0.73	-	-	-	-	3.644
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	265	0.73	-	-	-	-	3.432
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	286	0.78	-	-	-	-	3.439
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	300	0.82	5.000000	2:54:12 PM	3.4250	3.4250	3.434
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	314	0.86	220.776000	3:13:17 PM	3.4250	3.4336	3.438
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	328	0.90	6.860000	11:22:04 AM	3.4400	3.4400	3.460
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	342	0.94	133.560000	3:28:34 PM	3.4500	3.4500	3.363
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	356	0.98	-	-	-	-	3.661
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	396	1.08	-	-	-	-	3.747

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RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	433	1.19	0.500000	2:46:31 PM	3.7000	3.7000	3.671
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	450	1.23	-	-	-	-	3.703
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	489	1.34	-	-	-	-	3.683
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	535	1.47	7.800000	3:10:11 PM	3.7750	3.7526	3.760
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	664	1.82	-	-	-	-	3.723
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	699	1.91	-	-	-	-	3.731
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	755	2.07	35.000000	3:32:10 PM	3.7500	3.7500	3.741
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	762	2.09	0.010000	3:22:21 PM	3.7250	3.7250	3.733
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	809	2.22	-	-	-	-	3.756
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	921	2.52	1065.010000	3:22:22 PM	3.7350	3.7785	3.771
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	950	2.60	-	-	-	-	3.789
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	992	2.72	-	-	-	-	3.799
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,026	2.81	-	-	-	-	3.807
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,074	2.94	507.110000	3:56:49 PM	3.7500	3.8478	3.811
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,076	2.95	-	-	-	-	3.819
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,152	3.15	-	-	-	-	3.813
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,168	3.20	73.300000	2:09:05 PM	3.8250	3.7883	3.829
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,212	3.32	880.980000	3:37:17 PM	3.7650	3.8249	3.815
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,250	3.42	-	-	-	-	3.865
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,328	3.64	7.140000	3:22:15 PM	3.8500	3.9747	3.904
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,397	3.83	-	-	-	-	3.905
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,538	4.21	4371.676000	3:59:47 PM	3.8200	3.8406	3.826
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,577	4.32	-	-	-	-	3.959
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,621	4.44	-	-	-	-	3.972
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,684	4.61	-	-	-	-	3.992
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,699	4.65	324.800000	3:42:38 PM	3.9800	3.9990	4.001
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,757	4.81	10.000000	3:24:14 PM	3.8500	3.8500	4.176
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,782	4.88	-	-	-	-	4.022
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,934	5.30	5.000000	3:23:31 PM	3.9750	3.9750	3.997
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,936	5.30	-	-	-	-	4.070
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,084	5.71	130.000000	2:38:16 PM	4.2000	4.2000	4.219
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,125	5.82	-	-	-	-	4.130
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,165	5.93	-	-	-	-	4.142
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,216	6.07	-	-	-	-	4.158
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,242	6.14	1704.900000	3:48:11 PM	4.1350	4.1461	4.144
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,460	6.74	12.000000	3:27:31 PM	4.3000	4.3000	4.288
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,490	6.82	-	-	-	-	4.236
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,538	6.95	-	-	-	-	4.250
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,622	7.18	-	-	-	-	4.272
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,686	7.35	-	-	-	-	4.356
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,811	7.70	-	-	-	-	4.377
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,009	8.24	64.000000	3:45:48 PM	4.3400	4.3556	4.391

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RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,266	8.94	-	-	-	-	4.376
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,303	9.04	1916.507000	3:57:29 PM	4.3550	4.3460	4.348
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,805	10.42	-	-	-	-	4.471
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,867	10.59	-	-	-	-	4.479
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,049	11.09	-	-	-	-	4.503
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,223	11.56	761.265000	3:00:28 PM	4.5450	4.5428	4.543
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,301	11.78	-	-	-	-	4.546
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,421	12.10	-	-	-	-	4.569
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,449	12.18	8.010000	3:04:16 PM	4.7300	4.6626	4.575
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,659	12.76	-	-	-	-	4.624
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,722	12.93	-	-	-	-	4.638
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,834	13.24	-	-	-	-	4.787
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,428	14.86	-	-	-	-	4.809
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,757	15.76	-	-	-	-	4.895
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,834	15.97	6.800000	2:14:43 PM	5.1400	5.1559	4.916
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,122	16.76	-	-	-	-	4.994
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,353	17.39	-	-	-	-	5.051
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,443	17.64	-	-	-	-	5.072
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,512	17.83	77.135000	2:40:49 PM	5.0150	5.0417	5.015
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,633	18.16	-	-	-	-	5.246
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,969	19.08	2341.600000	3:59:32 PM	5.1350	5.1221	5.124
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,563	20.71	1.400000	11:56:40 AM	5.2500	5.2500	5.232