

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	12	0.03	8.000000	2:47:55 PM	3.1000	3.0888	3.084
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	16	0.04	18.511000	9:58:36 AM	3.2500	3.2500	3.469
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	19	0.05	425.941000	3:32:07 PM	3.1000	3.1402	3.127
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	26	0.07	-	-	-	-	3.095
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	33	0.09	0.300000	10:42:16 AM	3.0500	3.0500	3.116
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	40	0.11	6.014000	2:13:23 PM	3.1250	3.1083	3.129
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	47	0.13	-	-	-	-	3.127
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	53	0.15	-	-	-	-	3.513
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	54	0.15	4.000000	10:20:44 AM	3.2000	3.2000	3.141
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	68	0.19	75.531000	2:56:09 PM	3.1250	3.1298	3.161
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	75	0.21	0.500000	3:46:00 PM	3.1500	3.1500	3.180
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	82	0.23	-	-	-	-	3.183
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	89	0.24	-	-	-	-	3.195
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	96	0.26	1505.540000	2:18:18 PM	3.1400	3.2197	3.220
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	103	0.28	5.532000	2:17:32 PM	3.1500	3.1500	3.183
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	106	0.29	1499.900000	2:42:08 PM	3.6200	3.6050	3.618
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	117	0.32	3.620000	9:43:41 AM	3.1750	3.1750	3.204
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	124	0.34	-	-	-	-	3.256
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	131	0.36	12.583000	3:27:34 PM	3.2000	3.2074	3.311
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	138	0.38	5.520000	3:32:05 PM	3.2500	3.2609	3.309
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	145	0.40	38.957000	3:52:09 PM	3.2500	3.2611	3.277
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	152	0.42	-	-	-	-	3.316
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	159	0.44	83.039000	3:26:07 PM	3.3350	3.3328	3.364
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	166	0.45	-	-	-	-	3.355
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	173	0.47	69.559000	2:36:13 PM	3.3250	3.3258	3.345
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	180	0.49	22.168000	3:45:24 PM	3.3500	3.3498	3.439
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	194	0.53	1.500000	9:43:27 AM	3.3500	3.3500	3.389
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	208	0.57	-	-	-	-	3.399
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	222	0.61	21.169000	2:08:36 PM	3.4000	3.4146	3.413
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	236	0.65	-	-	-	-	3.645
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	236	0.65	-	-	-	-	3.486
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	237	0.65	100.020000	10:38:44 AM	3.6250	3.6264	3.643
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	250	0.68	-	-	-	-	3.419
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	264	0.72	-	-	-	-	3.652
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	264	0.72	-	-	-	-	3.428
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	285	0.78	-	-	-	-	3.436
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	299	0.82	-	-	-	-	3.432
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	313	0.86	32.917000	2:16:09 PM	3.4250	3.4326	3.439
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	327	0.90	4.000000	11:32:34 AM	3.4400	3.4400	3.460
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	341	0.93	17.544000	3:19:54 PM	3.4500	3.4420	3.366
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	355	0.97	6.000000	11:23:43 AM	3.7500	3.7500	3.666
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	395	1.08	153.860000	2:57:16 PM	3.7000	3.7296	3.736

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RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	432	1.18	2.500000	10:25:44 AM	3.7000	3.7000	3.675
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	449	1.23	-	-	-	-	3.679
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	488	1.34	-	-	-	-	3.687
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	534	1.46	147.890000	11:42:10 AM	3.7500	3.7500	3.750
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	663	1.82	-	-	-	-	3.724
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	698	1.91	-	-	-	-	3.731
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	754	2.06	1.000000	10:18:55 AM	3.8000	3.8000	3.742
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	761	2.08	-	-	-	-	3.735
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	808	2.21	-	-	-	-	3.757
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	920	2.52	1833.590000	3:32:23 PM	3.7455	3.7475	3.747
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	949	2.60	-	-	-	-	3.793
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	991	2.71	-	-	-	-	3.803
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,025	2.81	-	-	-	-	3.812
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,073	2.94	111.100000	3:29:40 PM	3.8000	3.7830	3.767
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,075	2.94	-	-	-	-	3.824
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,151	3.15	-	-	-	-	3.823
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,167	3.20	18.000000	10:24:19 AM	3.8750	3.8750	3.835
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,211	3.32	-	-	-	-	3.816
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,249	3.42	-	-	-	-	3.876
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,327	3.63	2.000000	11:22:33 AM	3.9500	3.9500	3.903
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,396	3.82	-	-	-	-	3.920
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,537	4.21	4148.300000	11:44:47 AM	3.8350	3.8275	3.837
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,576	4.32	-	-	-	-	3.978
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,620	4.44	-	-	-	-	3.993
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,683	4.61	-	-	-	-	4.014
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,698	4.65	20.960000	2:42:40 PM	3.9950	3.9950	4.001
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,756	4.81	-	-	-	-	4.218
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,781	4.88	-	-	-	-	4.046
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,933	5.29	-	-	-	-	3.993
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,935	5.30	-	-	-	-	4.096
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,083	5.70	-	-	-	-	4.220
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,124	5.82	-	-	-	-	4.157
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,164	5.93	-	-	-	-	4.169
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,215	6.06	-	-	-	-	4.185
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,241	6.14	2400.000000	3:23:51 PM	4.1750	4.1406	4.155
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,459	6.73	150.000000	10:49:20 AM	4.2750	4.3083	4.299
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,489	6.82	-	-	-	-	4.260
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,537	6.95	-	-	-	-	4.273
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,621	7.18	0.400000	10:31:59 AM	4.3300	4.3300	4.294
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,685	7.35	-	-	-	-	4.356
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,810	7.69	-	-	-	-	4.391
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,008	8.24	500.000000	11:47:41 AM	4.4000	4.3980	4.396

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RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,265	8.94	-	-	-	-	4.392
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,302	9.04	1289.601500	3:45:16 PM	4.3900	4.3588	4.375
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,804	10.42	-	-	-	-	4.479
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,866	10.59	-	-	-	-	4.486
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,048	11.08	-	-	-	-	4.509
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,222	11.56	455.120000	3:56:41 PM	4.5400	4.5365	4.538
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,300	11.77	-	-	-	-	4.547
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,420	12.10	-	-	-	-	4.568
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,448	12.18	-	-	-	-	4.574
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,658	12.75	-	-	-	-	4.619
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,721	12.93	-	-	-	-	4.633
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,833	13.23	6.500000	10:20:47 AM	4.8100	4.8100	4.769
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,427	14.86	-	-	-	-	4.795
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,756	15.76	-	-	-	-	4.873
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,833	15.97	-	-	-	-	4.893
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,121	16.76	-	-	-	-	4.961
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,352	17.39	3.000000	11:33:51 AM	5.1000	5.1000	5.012
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,442	17.64	-	-	-	-	5.031
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,511	17.83	5.760000	11:45:16 AM	5.2500	5.2156	5.015
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,632	18.16	-	-	-	-	5.191
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,968	19.08	2250.740000	3:59:50 PM	5.0750	5.1099	5.087
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,562	20.70	15.000000	10:37:27 AM	5.1800	5.1800	5.217