

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 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	1	0.00	-	-	-	-	-
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	15	0.04	4.501000	3:09:37 PM	3.0000	2.9645	3.133
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	22	0.06	-	-	-	-	3.054
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	29	0.08	-	-	-	-	3.144
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	36	0.10	28.480000	2:40:53 PM	3.0000	3.0000	3.193
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	43	0.12	-	-	-	-	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	50	0.14	505.652400	3:47:21 PM	2.9900	2.9772	2.990
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	53	0.15	440.780000	2:48:35 PM	3.4300	3.4091	3.421
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	57	0.16	-	-	-	-	3.275
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	64	0.18	144.988000	3:47:32 PM	2.9900	2.9887	3.046
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	71	0.19	6.125000	2:04:46 PM	2.9700	2.9904	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	78	0.21	-	-	-	-	3.091
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	85	0.23	128.075000	3:04:55 PM	3.0000	3.0149	3.046
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	92	0.25	2973.850200	3:58:37 PM	3.0100	3.0134	3.018
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	99	0.27	1.000000	9:45:24 AM	2.9800	2.9800	3.214
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	106	0.29	131.817000	3:00:35 PM	3.0500	3.0503	3.116
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	113	0.31	1.007500	11:57:34 AM	3.0500	3.0500	3.194
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	120	0.33	-	-	-	-	3.331
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	127	0.35	3.036000	3:13:43 PM	3.0500	3.1286	3.328
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	141	0.39	41.108000	2:50:25 PM	3.2000	3.2000	3.356
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	148	0.41	3.600000	2:38:57 PM	3.3650	3.3650	3.339
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	155	0.42	0.250000	3:52:29 PM	3.3000	3.3000	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	162	0.44	-	-	-	-	3.432
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	169	0.46	49.437000	3:13:22 PM	3.3500	3.3637	3.414
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	176	0.48	279.880000	3:52:52 PM	3.3700	3.3698	3.402
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	183	0.50	2.900000	3:51:43 PM	3.4700	3.4659	3.399
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	183	0.50	2117.206000	3:55:32 PM	3.4000	3.4049	3.404
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	184	0.50	16.000000	3:47:14 PM	3.5250	3.5109	3.534
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	197	0.54	-	-	-	-	3.432
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	211	0.58	-	-	-	-	3.709
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	211	0.58	0.070000	11:52:50 AM	3.3750	3.3750	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	232	0.64	-	-	-	-	3.571
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	246	0.67	-	-	-	-	3.611
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	260	0.71	1.018000	11:20:45 AM	3.4100	3.4100	3.649
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	274	0.75	-	-	-	-	3.692
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	288	0.79	-	-	-	-	3.717
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	302	0.83	-	-	-	-	3.935
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	323	0.88	-	-	-	-	3.833
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	330	0.90	36.797000	3:25:59 PM	3.7750	3.7797	3.818
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	337	0.92	1.000000	11:55:54 AM	3.7500	3.7500	3.835
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	342	0.94	-	-	-	-	3.952
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	344	0.94	9.500000	11:35:03 AM	3.8100	3.8100	3.853

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RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	351	0.96	1.544000	3:13:46 PM	3.8000	3.8000	3.836
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	358	0.98	25.029000	3:45:08 PM	3.8250	3.8169	3.883
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	365	1.00	1044.704300	3:57:27 PM	3.8250	3.8214	3.836
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	379	1.04	93.400000	3:39:00 PM	3.9000	3.8800	3.875
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	396	1.08	343.800000	3:49:25 PM	3.9250	3.9603	3.954
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	435	1.19	46.416000	10:35:53 AM	4.0500	4.0500	3.987
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	481	1.32	46.200000	3:03:19 PM	3.9000	3.9236	3.973
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	610	1.67	4.860000	11:03:06 AM	4.0300	4.0300	3.957
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	645	1.77	-	-	-	-	3.975
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	701	1.92	63.383000	10:36:26 AM	4.0500	4.0500	4.047
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	708	1.94	90.000000	3:58:12 PM	4.0350	4.0186	4.023
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	755	2.07	-	-	-	-	4.025
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	867	2.37	5.510000	3:04:56 PM	4.0500	4.0568	4.065
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	896	2.45	-	-	-	-	4.067
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	938	2.57	-	-	-	-	4.081
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	972	2.66	-	-	-	-	4.091
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,020	2.79	354.010000	2:55:23 PM	4.0850	4.0958	4.099
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,022	2.80	1.000000	3:06:38 PM	4.1250	4.1250	4.106
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,089	2.98	8377.940000	3:50:02 PM	4.1250	4.1389	4.140
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,098	3.01	-	-	-	-	4.129
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,114	3.05	11.500000	9:49:05 AM	4.1450	4.1450	4.151
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,158	3.17	1.400000	3:35:46 PM	4.2000	4.2000	4.176
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,196	3.27	-	-	-	-	4.148
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,274	3.49	3.000000	10:52:48 AM	4.3250	4.2850	4.158
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,343	3.68	-	-	-	-	4.176
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,484	4.06	2136.009000	3:32:01 PM	4.1000	4.1471	4.122
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,523	4.17	0.250000	10:25:39 AM	4.1700	4.1700	4.223
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,567	4.29	-	-	-	-	4.214
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,630	4.46	-	-	-	-	4.223
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,645	4.50	168.117000	2:04:08 PM	4.2650	4.2744	4.290
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,703	4.66	-	-	-	-	4.220
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,728	4.73	-	-	-	-	4.237
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,880	5.15	2100.000000	2:57:12 PM	4.1800	4.1905	4.196
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,882	5.15	-	-	-	-	4.257
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,030	5.56	6.200000	3:39:03 PM	4.3000	4.3000	4.303
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,071	5.67	-	-	-	-	4.278
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,111	5.78	-	-	-	-	4.282
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,162	5.92	-	-	-	-	4.288
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,188	5.99	2873.000000	3:58:00 PM	4.2600	4.2713	4.270
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,406	6.59	13.750000	3:21:09 PM	4.3900	4.3982	4.401
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,436	6.67	-	-	-	-	4.313
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,484	6.80	-	-	-	-	4.318

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RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,568	7.03	-	-	-	-	4.326
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,632	7.21	-	-	-	-	4.355
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,757	7.55	-	-	-	-	4.340
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,955	8.09	53.850000	3:24:33 PM	4.4100	4.4100	4.301
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,212	8.79	-	-	-	-	4.381
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,249	8.90	1210.680000	3:46:50 PM	4.3825	4.3856	4.381
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,751	10.27	-	-	-	-	4.468
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,813	10.44	-	-	-	-	4.398
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,995	10.94	-	-	-	-	4.406
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,169	11.41	1133.200000	3:53:37 PM	4.4000	4.3997	4.400
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,247	11.63	-	-	-	-	4.432
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,367	11.96	-	-	-	-	4.446
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,395	12.03	54.531000	3:37:35 PM	4.6000	4.6040	4.600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,605	12.61	-	-	-	-	4.496
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,668	12.78	-	-	-	-	4.510
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,780	13.09	0.750000	2:38:00 PM	4.7000	4.7000	4.622
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,374	14.71	-	-	-	-	4.687
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,703	15.61	-	-	-	-	4.774
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,780	15.83	-	-	-	-	4.805
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,068	16.61	-	-	-	-	4.866
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,299	17.25	-	-	-	-	4.910
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,389	17.49	-	-	-	-	4.919
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,458	17.68	604.644000	3:28:36 PM	4.8750	4.9523	4.950
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,579	18.01	1.000000	2:30:33 PM	4.9500	4.9500	4.968
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,915	18.93	1699.290000	3:53:18 PM	4.8650	4.8801	4.868
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,509	20.56	0.500000	10:34:22 AM	4.9800	4.9800	4.958