

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 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	12	0.03	-	-	-	-	3.133
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	19	0.05	-	-	-	-	2.998
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	26	0.07	-	-	-	-	3.064
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	33	0.09	-	-	-	-	3.098
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	40	0.11	-	-	-	-	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	47	0.13	8.023000	10:58:44 AM	3.0000	2.9719	2.967
RPG B 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	50	0.14	340.054000	3:41:05 PM	3.1750	3.2305	3.215
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	54	0.15	1.640000	3:03:18 PM	3.0250	3.0250	3.175
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	61	0.17	107.064300	3:02:37 PM	2.9500	2.9500	2.973
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	68	0.19	340.686300	3:44:46 PM	3.0150	2.9923	2.992
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	75	0.21	1082.630000	2:47:37 PM	3.1000	3.0188	3.019
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	82	0.23	378.730000	2:26:13 PM	3.0150	3.0365	3.047
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	89	0.24	666.278000	3:24:58 PM	2.9750	3.0035	3.009
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	96	0.26	-	-	-	-	3.139
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	103	0.28	386.000000	2:51:36 PM	3.0350	3.0475	3.048
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	110	0.30	-	-	-	-	3.195
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	117	0.32	0.503000	11:05:43 AM	3.0750	3.0750	3.332
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	124	0.34	29.825000	2:13:05 PM	3.0000	3.0000	3.023
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	138	0.38	-	-	-	-	3.356
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	145	0.40	-	-	-	-	3.339
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	152	0.42	0.500000	3:31:20 PM	3.3000	3.3000	3.512
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	159	0.44	100.000000	10:39:20 AM	3.4000	3.4000	3.412
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	166	0.45	37.200000	2:58:27 PM	3.3000	3.3489	3.405
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	173	0.47	184.250000	3:39:10 PM	3.3650	3.3635	3.401
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	180	0.49	1.210000	11:55:17 AM	3.5150	3.5150	3.398
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	180	0.49	566.372000	3:34:31 PM	3.3750	3.3720	3.405
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	181	0.50	258.650000	3:51:11 PM	3.4400	3.4517	3.447
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	194	0.53	0.400000	11:11:13 AM	3.4000	3.4000	3.432
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	208	0.57	3.900000	3:18:04 PM	3.5000	3.5000	3.641
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	208	0.57	-	-	-	-	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	229	0.63	3.560000	10:50:57 AM	3.4250	3.4250	3.566
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	243	0.67	-	-	-	-	3.611
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	257	0.70	0.540000	10:51:56 AM	3.4250	3.4250	3.654
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	271	0.74	-	-	-	-	3.700
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	285	0.78	0.537000	3:21:24 PM	3.7750	3.7750	3.726

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RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	299	0.82	-	-	-	-	3.826
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	320	0.88	48.854000	3:57:55 PM	3.7500	3.7987	3.834
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	327	0.90	1101.998000	3:30:56 PM	3.7750	3.8199	3.818
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	334	0.91	-	-	-	-	3.835
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	339	0.93	-	-	-	-	3.926
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	341	0.93	5.000000	2:02:03 PM	3.8500	3.8500	3.860
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	348	0.95	50.000000	11:34:29 AM	3.8000	3.8000	3.820
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	355	0.97	12.048000	2:39:23 PM	3.8000	3.8000	3.868
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	362	0.99	868.460000	3:47:54 PM	3.8000	3.8142	3.822
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	376	1.03	-	-	-	-	3.813
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	393	1.08	68.086000	3:24:04 PM	3.8750	3.8323	3.877
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	432	1.18	0.190000	3:17:35 PM	3.9750	3.9750	3.881
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	478	1.31	1537.000000	3:46:21 PM	3.8850	3.8936	3.893
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	607	1.66	-	-	-	-	3.881
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	642	1.76	-	-	-	-	3.898
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	698	1.91	23.950000	3:25:16 PM	3.9900	3.9992	3.995
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	705	1.93	10.178000	3:25:47 PM	3.9900	3.9913	3.984
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	752	2.06	-	-	-	-	3.950
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	864	2.37	17.800000	3:47:14 PM	4.0175	4.0175	4.015
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	893	2.45	-	-	-	-	3.994
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	935	2.56	50.000000	3:19:51 PM	4.1250	4.1250	4.125
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	969	2.65	-	-	-	-	4.020
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,017	2.78	2851.424000	3:48:44 PM	4.0225	4.0257	4.007
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,019	2.79	-	-	-	-	4.036
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,086	2.97	17870.130000	3:59:38 PM	4.0375	4.0431	4.040
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,095	3.00	-	-	-	-	4.060
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,111	3.04	714.100000	3:19:19 PM	4.0600	4.0616	4.064
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,155	3.16	1.000000	10:49:04 AM	4.0550	4.0550	4.063
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,193	3.27	-	-	-	-	4.079
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,271	3.48	55.150000	3:26:59 PM	4.1500	4.1287	4.130
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,340	3.67	-	-	-	-	4.108
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,481	4.06	6444.740000	3:41:32 PM	4.0550	4.0539	4.064
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,520	4.16	-	-	-	-	4.151
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,564	4.28	-	-	-	-	4.146
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,627	4.45	-	-	-	-	4.155

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,642	4.50	121.000000	3:18:46 PM	4.2250	4.2043	4.212
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,700	4.65	3.000000	3:35:44 PM	4.1225	4.1225	4.157
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,725	4.72	-	-	-	-	4.170
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,877	5.14	2555.000000	3:52:46 PM	4.1000	4.1066	4.102
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,879	5.14	-	-	-	-	4.192
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,027	5.55	139.850000	3:14:42 PM	4.2500	4.2482	4.255
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,068	5.66	-	-	-	-	4.217
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,108	5.77	-	-	-	-	4.222
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,159	5.91	-	-	-	-	4.229
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,185	5.98	4511.880000	3:58:35 PM	4.1700	4.1733	4.168
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,403	6.58	56.210000	3:37:31 PM	4.2700	4.2782	4.312
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,433	6.66	3.000000	3:06:11 PM	4.3200	4.3200	4.263
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,481	6.79	-	-	-	-	4.270
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,565	7.02	0.100000	3:18:30 PM	4.3750	4.3750	4.454
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,629	7.20	-	-	-	-	4.315
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,754	7.54	-	-	-	-	4.300
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,952	8.08	39.840000	3:55:55 PM	4.3100	4.3139	4.333
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,209	8.79	-	-	-	-	4.344
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,246	8.89	9351.059400	3:47:18 PM	4.3000	4.3032	4.301
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,748	10.26	-	-	-	-	4.437
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,810	10.43	-	-	-	-	4.356
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,992	10.93	-	-	-	-	4.360
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,166	11.41	278.400000	3:32:17 PM	4.3450	4.3338	4.336
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,244	11.62	-	-	-	-	4.383
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,364	11.95	2.000000	3:18:01 PM	4.3500	4.3500	4.395
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,392	12.03	4.300000	3:01:28 PM	4.5000	4.5000	4.549
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,602	12.60	-	-	-	-	4.437
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,665	12.77	-	-	-	-	4.448
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,777	13.08	6.690000	3:40:21 PM	4.6500	4.5558	4.601
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,371	14.71	-	-	-	-	4.597
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,700	15.61	-	-	-	-	4.665
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,777	15.82	13.680000	11:20:01 AM	4.7300	4.7300	4.688
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,065	16.61	-	-	-	-	4.731
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,296	17.24	-	-	-	-	4.765
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,386	17.48	-	-	-	-	4.776

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RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,455	17.67	149.703000	3:01:43 PM	4.8500	4.8366	4.862
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,576	18.00	-	-	-	-	4.821
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,912	18.92	2376.250000	3:26:44 PM	4.7250	4.7318	4.726
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,506	20.55	8.000000	3:06:06 PM	4.8500	4.8513	4.921