

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 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	5	0.01	-	-	-	-	2.940
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	12	0.03	45.960000	10:16:18 AM	2.8750	2.8750	2.957
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	19	0.05	35.400000	11:45:36 AM	2.9000	2.8838	2.964
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	26	0.07	-	-	-	-	3.002
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	33	0.09	8.707000	3:00:38 PM	2.9950	2.9384	2.969
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	36	0.10	251.720000	3:58:45 PM	3.1750	3.1579	3.129
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	40	0.11	-	-	-	-	2.993
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	47	0.13	2.102000	3:37:27 PM	2.9200	2.9521	3.029
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	54	0.15	37.291000	2:57:10 PM	2.9250	2.9372	3.002
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	61	0.17	55.450000	3:50:13 PM	2.9900	2.9882	2.981
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	68	0.19	119.407000	3:50:44 PM	2.9850	2.9955	3.018
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	75	0.21	10.460000	2:34:08 PM	3.0100	2.8564	3.007
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	82	0.23	216.837000	3:46:37 PM	2.9850	3.0144	2.971
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	89	0.24	111.868600	3:54:47 PM	3.0151	3.0144	3.008
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	96	0.26	3.036000	2:08:44 PM	2.9750	2.9750	3.032
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	103	0.28	2.010000	11:31:30 AM	3.0500	3.0500	3.179
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	110	0.30	-	-	-	-	3.023
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	124	0.34	-	-	-	-	3.225
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	131	0.36	-	-	-	-	3.268
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	138	0.38	-	-	-	-	3.385
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	145	0.40	0.540000	11:54:55 AM	3.2500	3.2500	3.402
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	152	0.42	30.052000	3:16:58 PM	3.2000	3.2639	3.330
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	159	0.44	-	-	-	-	3.331
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	166	0.45	2.000000	3:46:05 PM	3.5500	3.5500	3.428
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	166	0.45	3.500000	2:39:57 PM	3.3000	3.3000	3.390
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	167	0.46	95.000000	3:27:30 PM	3.4000	3.3368	3.339
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	173	0.47	188.190700	3:48:52 PM	3.3000	3.3208	3.320
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	180	0.49	358.867000	3:26:45 PM	3.3200	3.3208	3.323
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	194	0.53	-	-	-	-	3.507
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	194	0.53	10.032000	2:09:21 PM	3.3750	3.3301	3.391
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	215	0.59	-	-	-	-	3.434
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	229	0.63	-	-	-	-	3.462
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	243	0.67	0.700000	11:44:05 AM	3.3500	3.3500	3.491
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	257	0.70	-	-	-	-	3.520
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	271	0.74	0.500000	2:09:00 PM	3.5000	3.5000	3.548

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RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	285	0.78	-	-	-	-	3.606
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	306	0.84	50.000000	2:39:03 PM	3.6120	3.6120	3.606
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	313	0.86	652.140000	3:44:58 PM	3.6100	3.6099	3.618
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	320	0.88	-	-	-	-	4.005
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	325	0.89	-	-	-	-	3.653
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	327	0.90	339.500000	3:58:40 PM	3.5750	3.6221	3.631
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	334	0.91	11.105000	3:55:55 PM	3.6200	3.6257	3.825
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	341	0.93	-	-	-	-	3.713
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	348	0.95	74.981000	3:59:24 PM	3.6250	3.6504	3.687
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	355	0.97	19.938000	2:56:35 PM	3.6350	3.6559	3.704
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	362	0.99	0.120000	2:23:14 PM	3.5750	3.5750	3.537
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	362	0.99	700.142000	3:55:48 PM	3.6350	3.6361	3.640
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	379	1.04	319.000000	3:30:58 PM	3.6250	3.6278	3.660
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	418	1.14	1.000000	9:23:14 AM	3.6500	3.6500	3.642
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	464	1.27	320.350000	3:31:39 PM	3.6250	3.6274	3.647
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	593	1.62	-	-	-	-	3.682
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	628	1.72	0.300000	2:00:53 PM	3.6800	3.6800	3.694
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	684	1.87	13.241500	3:45:33 PM	3.7000	3.7039	3.735
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	691	1.89	55.000000	3:38:10 PM	3.7250	3.7291	3.824
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	738	2.02	-	-	-	-	3.733
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	850	2.33	327.218000	3:32:52 PM	3.7250	3.7490	3.732
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	879	2.41	-	-	-	-	3.764
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	921	2.52	-	-	-	-	3.826
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	955	2.62	-	-	-	-	3.789
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,003	2.75	1897.350000	3:58:23 PM	3.7650	3.7713	3.775
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,005	2.75	-	-	-	-	3.801
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,072	2.94	5834.280000	3:58:11 PM	3.7600	3.7616	3.768
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,081	2.96	-	-	-	-	3.821
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,097	3.00	1.000000	9:51:24 AM	3.7250	3.7250	3.903
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,141	3.12	0.300000	2:00:54 PM	3.8500	3.8500	3.908
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,179	3.23	-	-	-	-	3.841
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,257	3.44	100.000000	11:57:01 AM	3.9750	3.9750	3.965
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,326	3.63	-	-	-	-	3.869
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,467	4.02	2635.000000	3:59:37 PM	3.8350	3.8055	3.834
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,506	4.12	-	-	-	-	4.023

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,550	4.24	-	-	-	-	3.911
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,613	4.42	-	-	-	-	3.921
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,628	4.46	224.526000	9:49:57 AM	4.0250	4.0250	4.031
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,686	4.62	4132.584000	3:56:37 PM	3.8500	3.8446	3.845
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,711	4.68	-	-	-	-	3.938
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,863	5.10	37.000000	3:19:54 PM	3.9150	3.9028	3.897
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,865	5.11	-	-	-	-	3.965
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,013	5.51	11.400000	10:22:33 AM	4.0100	4.0100	4.001
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,054	5.62	-	-	-	-	3.998
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,094	5.73	-	-	-	-	4.004
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,145	5.87	-	-	-	-	4.013
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,171	5.94	7179.198000	3:44:33 PM	3.9300	3.9418	3.943
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,389	6.54	883.000000	2:17:26 PM	4.0500	4.0266	4.037
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,419	6.62	-	-	-	-	4.195
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,467	6.75	-	-	-	-	4.069
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,551	6.98	-	-	-	-	4.160
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,615	7.16	4.000000	3:29:12 PM	4.1750	4.2000	4.361
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,740	7.50	420.000000	10:17:36 AM	4.2000	4.2000	4.300
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,938	8.04	300.000000	2:00:21 PM	4.1350	4.1350	4.133
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,195	8.75	-	-	-	-	4.178
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,232	8.85	6664.680000	3:59:59 PM	4.1000	4.1003	4.106
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,734	10.22	-	-	-	-	4.350
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,796	10.39	-	-	-	-	4.231
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,978	10.89	-	-	-	-	4.243
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,152	11.37	387.849000	3:06:58 PM	4.2500	4.1994	4.197
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,230	11.58	-	-	-	-	4.267
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,350	11.91	-	-	-	-	4.280
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,378	11.99	13.283000	2:29:45 PM	4.4200	4.4336	4.411
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,588	12.56	-	-	-	-	4.311
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,651	12.73	-	-	-	-	4.319
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,763	13.04	-	-	-	-	4.366
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,357	14.67	-	-	-	-	4.434
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,686	15.57	-	-	-	-	4.495
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,763	15.78	-	-	-	-	4.540
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,051	16.57	-	-	-	-	4.561

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,282	17.20	-	-	-	-	4.594
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,372	17.45	-	-	-	-	4.602
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,441	17.64	31.550000	3:59:04 PM	4.7000	4.7081	4.677
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,562	17.97	-	-	-	-	4.624
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,898	18.89	1387.000000	3:43:06 PM	4.5800	4.5762	4.581
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,492	20.51	366.327000	3:35:33 PM	4.7200	4.6430	4.646