

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 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	7	0.02	-	-	-	-	3.026
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	14	0.04	-	-	-	-	3.038
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	21	0.06	0.527000	1:02:04 PM	3.1500	3.1500	2.969
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	24	0.07	22.200000	10:43:26 AM	3.5000	3.4416	3.398
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	28	0.08	0.298000	1:29:41 PM	2.9900	2.9900	3.030
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	35	0.10	250.410000	1:36:21 PM	3.6000	3.5907	3.331
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	42	0.12	28.172000	10:50:03 AM	2.9750	2.9750	2.939
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	49	0.13	6.030000	11:21:49 AM	2.9750	2.9750	2.994
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	56	0.15	2.000000	10:22:26 AM	3.1750	3.1750	3.022
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	63	0.17	33.920000	1:10:34 PM	3.0000	3.0000	2.980
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	70	0.19	35.089000	1:45:27 PM	3.0175	3.0124	3.031
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	77	0.21	71.631000	1:36:51 PM	3.6000	3.1798	3.117
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	84	0.23	490.401000	1:56:34 PM	3.0600	3.0536	3.117
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	91	0.25	33.019000	1:10:36 PM	3.0200	3.0200	3.204
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	98	0.27	22.293000	11:01:05 AM	3.0200	3.0200	3.169
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	112	0.31	-	-	-	-	3.220
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	119	0.33	-	-	-	-	3.264
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	126	0.35	10.110000	11:12:24 AM	3.1500	3.1500	3.308
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	133	0.36	-	-	-	-	3.385
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	140	0.38	0.500000	11:34:45 AM	3.4500	3.4500	3.307
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	147	0.40	1.010000	11:44:02 AM	3.2250	3.2250	3.385
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	154	0.42	-	-	-	-	3.625
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	154	0.42	32.600000	1:44:26 PM	3.2500	3.2511	3.425
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	155	0.42	-	-	-	-	3.934
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	161	0.44	8.252000	1:02:05 PM	3.3000	3.3121	3.320
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	168	0.46	37.104000	1:43:11 PM	3.3250	3.3250	3.319
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	175	0.48	537.358000	1:28:15 PM	3.3300	3.3260	3.322
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	182	0.50	-	-	-	-	3.838
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	182	0.50	423.696000	1:25:28 PM	3.3500	3.3273	3.300
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	203	0.56	-	-	-	-	3.441
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	217	0.59	-	-	-	-	3.484
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	231	0.63	2.052000	11:04:36 AM	3.3500	3.3500	3.527
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	245	0.67	-	-	-	-	3.570
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	259	0.71	-	-	-	-	3.612
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	273	0.75	-	-	-	-	3.824

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RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	294	0.81	-	-	-	-	3.535
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	301	0.82	50.000000	1:37:10 PM	3.9000	3.9000	3.900
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	308	0.84	208.711500	1:37:34 PM	3.9000	3.8843	3.761
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	313	0.86	-	-	-	-	3.821
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	315	0.86	118.477000	1:37:53 PM	3.9700	3.9077	3.838
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	322	0.88	-	-	-	-	3.705
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	329	0.90	-	-	-	-	3.715
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	336	0.92	1000.000000	1:36:10 PM	3.9500	3.9500	3.821
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	343	0.94	-	-	-	-	3.611
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	350	0.96	-	-	-	-	3.975
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	350	0.96	2.051000	1:02:07 PM	3.5250	3.5250	3.623
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	357	0.98	97.440000	1:10:30 PM	3.5500	3.5548	3.557
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	364	1.00	242.523000	1:29:32 PM	3.5400	3.5449	3.697
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	367	1.01	0.900000	1:06:05 PM	4.2500	4.2500	4.099
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	406	1.11	-	-	-	-	3.988
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	452	1.24	2.100000	11:16:22 AM	4.3500	4.1310	4.026
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	581	1.59	-	-	-	-	4.139
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	616	1.69	-	-	-	-	4.161
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	672	1.84	16.500000	-	-	-	4.238
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	679	1.86	409.500000	1:14:49 PM	4.3900	4.3847	4.254
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	726	1.99	-	-	-	-	4.230
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	838	2.29	0.500000	1:06:04 PM	4.4500	4.4500	4.149
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	867	2.37	6.320000	9:16:38 AM	4.5000	4.5000	4.296
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	909	2.49	-	-	-	-	4.332
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	943	2.58	-	-	-	-	4.334
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	991	2.71	83.500000	1:00:59 PM	4.2800	4.2942	4.368
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	993	2.72	-	-	-	-	4.358
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,060	2.90	50.000000	11:36:54 AM	4.4750	4.4050	4.473
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,069	2.93	-	-	-	-	4.394
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,085	2.97	-	-	-	-	4.545
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,129	3.09	-	-	-	-	4.212
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,167	3.20	-	-	-	-	4.427
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,245	3.41	9.500000	1:06:21 PM	4.9300	4.8542	4.512
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,314	3.60	-	-	-	-	4.470
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,455	3.98	215.000000	1:58:55 PM	4.6200	4.6195	4.622

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,494	4.09	-	-	-	-	4.554
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,538	4.21	-	-	-	-	4.524
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,601	4.38	-	-	-	-	4.533
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,616	4.42	-	-	-	-	4.701
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,674	4.58	1.950000	1:51:44 PM	4.3500	4.3500	4.667
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,699	4.65	-	-	-	-	4.548
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,851	5.07	-	-	-	-	4.128
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,853	5.07	-	-	-	-	4.570
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,001	5.48	27.000000	1:04:48 PM	5.1300	5.1300	4.459
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,042	5.59	-	-	-	-	4.587
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,082	5.70	-	-	-	-	4.591
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,133	5.84	-	-	-	-	4.596
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,159	5.91	300.000000	11:22:11 AM	4.7250	4.7288	4.729
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,377	6.51	-	-	-	-	4.616
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,407	6.59	-	-	-	-	4.660
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,455	6.72	-	-	-	-	4.622
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,539	6.95	-	-	-	-	4.658
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,603	7.13	5.000000	1:05:49 PM	5.2700	5.2700	4.718
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,728	7.47	-	-	-	-	4.779
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,926	8.01	7.210000	1:04:02 PM	5.1200	5.1200	4.545
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,183	8.72	-	-	-	-	4.691
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,220	8.82	482.000000	1:57:14 PM	4.8000	4.8442	4.797
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,722	10.19	-	-	-	-	4.749
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,784	10.36	-	-	-	-	4.760
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,966	10.86	-	-	-	-	4.781
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,140	11.34	6.500000	1:01:13 PM	5.2600	5.2000	4.857
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,218	11.55	-	-	-	-	4.805
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,338	11.88	-	-	-	-	4.817
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,366	11.95	-	-	-	-	4.906
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,576	12.53	-	-	-	-	4.837
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,639	12.70	-	-	-	-	4.842
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,751	13.01	-	-	-	-	4.861
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,345	14.63	-	-	-	-	4.889
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,674	15.54	-	-	-	-	4.917
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,751	15.75	2.100000	9:16:42 AM	5.5000	5.5000	4.934

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,039	16.53	-	-	-	-	4.968
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,270	17.17	-	-	-	-	5.009
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,360	17.41	-	-	-	-	5.026
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,429	17.60	-	-	-	-	5.083
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,550	17.93	-	-	-	-	5.064
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,886	18.85	4.500000	10:42:55 AM	5.0800	5.0800	5.137
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,480	20.48	4.650000	9:16:47 AM	5.5000	5.5000	5.117