

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	6	0.02	-	-	-	-	3.044
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	13	0.04	-	-	-	-	3.054
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	20	0.06	0.500000	9:56:57 AM	3.4500	3.4500	2.969
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	23	0.06	103.277000	11:36:14 AM	3.6250	3.7050	3.543
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	27	0.07	-	-	-	-	3.047
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	34	0.09	2.200000	1:28:48 PM	4.0000	3.2852	3.333
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	41	0.11	34.451000	11:04:12 AM	3.2000	3.2000	2.940
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	48	0.13	57.440000	11:48:58 AM	2.9750	2.9754	2.991
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	55	0.15	5.000000	11:34:57 AM	3.0000	3.0000	3.022
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	62	0.17	106.669000	1:32:15 PM	3.0000	3.1039	2.981
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	69	0.19	104.571000	11:55:24 AM	3.0250	3.0247	3.030
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	76	0.21	60.043000	11:08:35 AM	3.3000	3.3037	3.256
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	83	0.23	954.860000	1:28:52 PM	3.0600	3.0604	3.060
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	90	0.25	50.565000	11:05:56 AM	3.3500	3.3500	3.350
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	97	0.27	13.768000	11:03:21 AM	4.0000	4.0000	3.216
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	111	0.30	25.320000	9:52:22 AM	3.4800	3.4800	3.221
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	118	0.32	51.108000	1:24:31 PM	3.4500	3.4899	3.300
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	125	0.34	-	-	-	-	3.339
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	132	0.36	255.000000	10:38:09 AM	3.5750	3.5750	3.572
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	139	0.38	0.500000	10:03:35 AM	3.2150	3.2150	3.337
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	146	0.40	-	-	-	-	3.407
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	153	0.42	-	-	-	-	3.743
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	153	0.42	26.637000	10:50:50 AM	4.0500	3.5063	3.425
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	154	0.42	3.500000	11:36:01 AM	4.1000	4.1000	4.023
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	160	0.44	4.680000	11:41:25 AM	3.3150	3.3150	3.322
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	167	0.46	10.592000	11:05:05 AM	3.3250	3.3250	3.319
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	174	0.48	240.136000	1:52:50 PM	3.3250	3.3312	3.322
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	181	0.50	-	-	-	-	3.929
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	181	0.50	140.253300	11:23:10 AM	3.6000	3.4185	3.318
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	202	0.55	-	-	-	-	3.458
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	216	0.59	-	-	-	-	3.500
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	230	0.63	-	-	-	-	3.542
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	244	0.67	-	-	-	-	3.584
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	258	0.71	-	-	-	-	3.625
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	272	0.75	-	-	-	-	3.901

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RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	293	0.80	1.090000	10:23:30 AM	3.6200	3.6200	3.536
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	300	0.82	-	-	-	-	3.900
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	307	0.84	-	-	-	-	3.761
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	312	0.85	25.000000	11:48:53 AM	4.0500	4.0500	3.851
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	314	0.86	-	-	-	-	3.838
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	321	0.88	3.389000	1:12:52 PM	3.5000	3.5000	3.700
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	328	0.90	-	-	-	-	3.710
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	335	0.92	1001.584000	10:43:38 AM	3.5250	3.9344	3.942
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	342	0.94	57.078000	1:02:26 PM	3.5450	3.9272	3.836
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	349	0.96	-	-	-	-	4.038
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	349	0.96	5.127000	1:20:44 PM	3.5350	3.5521	3.625
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	356	0.98	-	-	-	-	3.557
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	363	0.99	27.023000	1:15:38 PM	3.5500	3.5498	3.550
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	366	1.00	77.500000	11:58:02 AM	4.1000	4.3326	4.303
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	405	1.11	-	-	-	-	4.067
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	451	1.24	31.500000	11:55:29 AM	4.4000	4.4386	4.042
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	580	1.59	-	-	-	-	4.215
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	615	1.68	-	-	-	-	4.240
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	671	1.84	-	-	-	-	4.317
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	678	1.86	-	-	-	-	4.255
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	725	1.99	-	-	-	-	4.317
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	837	2.29	-	-	-	-	4.169
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	866	2.37	-	-	-	-	4.388
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	908	2.49	-	-	-	-	4.423
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	942	2.58	-	-	-	-	4.428
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	990	2.71	1195.825000	1:32:59 PM	4.4200	4.5597	4.589
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	992	2.72	-	-	-	-	4.453
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,059	2.90	585.000000	1:26:47 PM	4.3900	4.4421	4.451
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,068	2.92	-	-	-	-	4.491
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,084	2.97	5.000000	1:34:32 PM	4.8000	4.8000	4.586
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,128	3.09	-	-	-	-	4.316
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,166	3.19	-	-	-	-	4.528
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,244	3.41	7.100000	1:04:10 PM	4.7500	4.7218	4.513
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,313	3.60	-	-	-	-	4.574
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,454	3.98	1.750000	11:49:39 AM	4.8000	4.8000	4.623

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,493	4.09	-	-	-	-	4.659
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,537	4.21	-	-	-	-	4.633
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,600	4.38	-	-	-	-	4.643
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,615	4.42	-	-	-	-	4.772
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,673	4.58	-	-	-	-	4.668
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,698	4.65	-	-	-	-	4.659
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,850	5.07	10.540000	11:03:44 AM	4.8000	4.8000	4.301
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,852	5.07	-	-	-	-	4.681
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,000	5.48	300.000000	1:48:14 PM	5.0700	4.8567	4.750
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,041	5.59	-	-	-	-	4.697
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,081	5.70	-	-	-	-	4.700
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,132	5.84	-	-	-	-	4.704
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,158	5.91	700.000000	1:25:21 PM	4.8500	4.8339	4.836
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,376	6.51	2.500000	10:57:17 AM	4.9750	4.9750	4.716
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,406	6.59	-	-	-	-	4.755
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,454	6.72	-	-	-	-	4.719
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,538	6.95	-	-	-	-	4.749
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,602	7.12	-	-	-	-	4.800
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,727	7.47	-	-	-	-	4.851
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,925	8.01	8.200000	10:40:10 AM	5.2500	5.2500	4.543
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,182	8.71	-	-	-	-	4.763
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,219	8.81	219.800000	1:52:22 PM	4.8500	4.8222	4.776
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,721	10.19	-	-	-	-	4.842
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,783	10.36	-	-	-	-	4.856
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,965	10.86	-	-	-	-	4.891
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,139	11.33	351.000000	11:53:37 AM	5.1000	5.0779	5.058
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,217	11.55	-	-	-	-	4.932
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,337	11.87	-	-	-	-	4.952
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,365	11.95	2.000000	11:38:37 AM	5.0500	5.0875	5.035
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,575	12.53	-	-	-	-	4.984
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,638	12.70	-	-	-	-	4.992
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,750	13.01	-	-	-	-	5.016
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,344	14.63	-	-	-	-	5.048
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,673	15.53	-	-	-	-	5.072
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,750	15.74	-	-	-	-	5.088

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,038	16.53	-	-	-	-	5.121
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,269	17.16	-	-	-	-	5.162
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,359	17.41	1.000000	9:19:12 AM	5.3750	5.3750	5.180
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,428	17.60	7.600000	1:04:15 PM	5.4750	5.1967	5.234
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,549	17.93	-	-	-	-	5.220
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,885	18.85	933.000000	1:55:23 PM	5.3000	5.3422	5.300
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,479	20.48	17.000000	10:56:54 AM	5.3300	5.3300	5.281