

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 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	1	0.00	-	-	-	-	-
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	8	0.02	-	-	-	-	3.100
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	15	0.04	8.803000	11:32:32 AM	3.0250	3.0250	2.955
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	22	0.06	3.403000	1:34:24 PM	3.0500	3.0941	3.163
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	29	0.08	150.000000	11:53:45 AM	3.1500	3.1500	3.138
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	36	0.10	26.457000	10:51:45 AM	3.0500	3.1849	3.109
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	43	0.12	239.509600	1:45:43 PM	3.0750	3.1148	3.176
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	50	0.14	-	-	-	-	3.209
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	57	0.16	150.000000	10:18:29 AM	3.2300	3.2300	3.219
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	64	0.18	463.303000	1:56:51 PM	3.1000	3.1032	3.103
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	71	0.19	0.200000	11:49:32 AM	3.1000	3.1000	3.234
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	85	0.23	1883.443000	1:55:52 PM	3.2250	3.3029	3.305
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	92	0.25	2821.203000	1:50:48 PM	3.3000	3.3751	3.351
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	99	0.27	10.000000	11:05:48 AM	3.2500	3.2500	3.304
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	106	0.29	75.452000	1:43:09 PM	3.3100	3.2973	3.321
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	113	0.31	1.319000	11:08:32 AM	3.2750	3.2750	3.328
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	120	0.33	-	-	-	-	3.345
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	127	0.35	-	-	-	-	3.624
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	127	0.35	2.520000	11:58:05 AM	3.3700	3.3700	3.367
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	128	0.35	291.800000	11:42:45 AM	3.4050	3.4497	3.436
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	134	0.37	2.135000	10:00:00 AM	3.3000	3.3000	3.400
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	141	0.39	-	-	-	-	3.411
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	148	0.41	-	-	-	-	3.433
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	155	0.42	-	-	-	-	3.659
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	155	0.42	29.620000	11:57:07 AM	3.3800	3.3800	3.425
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	176	0.48	13.159000	1:10:46 PM	3.3750	3.3799	3.437
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	183	0.50	431.076000	1:52:39 PM	3.3750	3.3726	3.409
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	190	0.52	-	-	-	-	3.465
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	204	0.56	335.000000	1:56:54 PM	3.5000	3.4985	3.500
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	218	0.60	-	-	-	-	3.497
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	232	0.64	-	-	-	-	3.513
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	246	0.67	25.000000	11:07:24 AM	3.6500	3.6500	3.741
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	267	0.73	-	-	-	-	3.568
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	274	0.75	-	-	-	-	3.610
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	281	0.77	45.978000	1:52:24 PM	3.4500	3.4841	3.785

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RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	286	0.78	-	-	-	-	3.660
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	288	0.79	153.014000	1:53:19 PM	3.5500	3.5825	3.586
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	295	0.81	391.284000	1:39:46 PM	3.6000	3.5706	3.584
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	302	0.83	312.283000	11:19:23 AM	3.6700	3.5781	3.598
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	309	0.85	275.704000	1:50:29 PM	3.5750	3.5729	3.575
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	316	0.87	-	-	-	-	3.663
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	323	0.88	12.800000	1:05:56 PM	3.7000	3.7109	3.879
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	323	0.88	504.112000	11:41:37 AM	3.4500	3.6074	3.610
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	330	0.90	4.710000	1:02:09 PM	3.6500	3.6500	3.557
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	337	0.92	19.549400	1:09:38 PM	3.6250	3.6356	3.722
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	340	0.93	175.280000	1:53:09 PM	3.6500	3.6615	3.711
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	358	0.98	226.519000	1:07:45 PM	3.6000	3.6557	3.655
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	365	1.00	252.751000	1:49:36 PM	3.6150	3.6321	3.685
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	379	1.04	10.580000	10:43:17 AM	3.7500	3.7500	3.724
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	425	1.16	0.200000	11:32:26 AM	4.0000	4.0000	3.889
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	554	1.52	100.000000	1:14:56 PM	3.7100	3.7225	3.722
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	589	1.61	-	-	-	-	3.839
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	645	1.77	206.600000	1:38:35 PM	3.8500	3.8478	3.850
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	652	1.79	391.000000	1:50:53 PM	3.8250	3.7833	3.772
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	699	1.91	-	-	-	-	3.802
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	811	2.22	309.000000	11:11:34 AM	3.7150	3.7150	3.718
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	840	2.30	-	-	-	-	3.824
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	882	2.42	11.700000	1:50:18 PM	3.7250	3.7250	3.831
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	916	2.51	-	-	-	-	3.836
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	964	2.64	329.838000	1:46:40 PM	3.7000	3.7670	3.769
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	966	2.65	-	-	-	-	3.914
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,033	2.83	646.045000	1:47:47 PM	3.7125	3.7229	3.722
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,042	2.85	-	-	-	-	3.854
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,058	2.90	-	-	-	-	3.981
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,102	3.02	104.400000	1:37:47 PM	3.8900	3.9180	3.935
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,140	3.12	-	-	-	-	3.869
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,218	3.34	800.000000	1:39:13 PM	4.0500	3.9863	3.964
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,287	3.52	-	-	-	-	3.889
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,428	3.91	936.930000	1:45:26 PM	3.8000	3.6379	3.800
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,467	4.02	2.000000	11:48:39 AM	3.9525	3.9525	4.050

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,511	4.14	-	-	-	-	3.922
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,574	4.31	-	-	-	-	3.931
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,589	4.35	16.023000	1:04:01 PM	3.8000	3.8000	4.139
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,647	4.51	212.288000	10:55:05 AM	3.8000	3.7763	3.793
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,672	4.58	-	-	-	-	3.946
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,824	4.99	12.760000	10:03:25 AM	3.8600	3.8600	3.972
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,826	5.00	-	-	-	-	3.970
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,974	5.41	875.000000	11:16:43 AM	4.0000	4.0000	4.000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,015	5.52	-	-	-	-	4.004
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,055	5.63	-	-	-	-	4.011
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,106	5.77	-	-	-	-	4.020
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,132	5.84	-	-	-	-	3.873
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,350	6.43	1.700000	10:29:50 AM	4.2500	4.1029	4.273
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,380	6.52	-	-	-	-	4.076
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,428	6.65	-	-	-	-	4.246
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,512	6.88	-	-	-	-	4.196
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,576	7.05	-	-	-	-	4.117
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,701	7.40	-	-	-	-	4.143
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,899	7.94	-	-	-	-	4.091
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,156	8.64	-	-	-	-	4.359
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,193	8.74	4373.000000	1:59:46 PM	4.0900	4.0762	4.079
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,695	10.12	-	-	-	-	4.326
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,757	10.29	-	-	-	-	4.252
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,939	10.78	-	-	-	-	4.258
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,113	11.26	400.000000	11:07:05 AM	4.0995	4.0998	4.100
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,191	11.47	-	-	-	-	4.273
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,311	11.80	-	-	-	-	4.281
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,339	11.88	88.800000	1:02:46 PM	4.3000	4.3383	4.300
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,549	12.45	-	-	-	-	4.325
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,612	12.63	1.000000	10:02:59 AM	4.6000	4.6000	4.340
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,724	12.93	-	-	-	-	4.367
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,318	14.56	-	-	-	-	4.537
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,647	15.46	-	-	-	-	4.625
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,724	15.67	-	-	-	-	4.794
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,012	16.46	-	-	-	-	4.700

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,243	17.09	-	-	-	-	4.736
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,333	17.34	2.000000	10:38:18 AM	4.5600	4.5600	4.745
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,402	17.53	112.200000	1:40:42 PM	4.9750	4.9370	4.996
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,523	17.86	-	-	-	-	4.763
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,859	18.78	149.118000	11:49:34 AM	4.5850	4.5611	4.585
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,453	20.41	0.500000	11:58:10 AM	4.6000	4.6000	4.765