

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 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	1	0.00	-	-	-	-	-
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	8	0.02	2.500000	11:21:22 AM	2.3500	2.3500	3.115
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	15	0.04	1.000000	11:23:19 AM	2.3750	2.3750	2.956
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	22	0.06	12.205000	1:29:44 PM	2.4500	2.3025	2.622
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	29	0.08	-	-	-	-	3.207
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	36	0.10	-	-	-	-	2.981
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	43	0.12	-	-	-	-	3.103
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	50	0.14	-	-	-	-	2.937
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	64	0.18	-	-	-	-	3.209
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	71	0.19	0.702000	1:59:25 PM	2.1500	2.1500	3.064
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	78	0.21	1.612000	9:37:56 AM	2.4250	2.4250	3.018
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	85	0.23	13.794600	10:20:52 AM	2.3750	2.4441	2.541
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	92	0.25	3704.956100	1:53:49 PM	2.4000	2.4551	2.455
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	99	0.27	1.352000	1:34:33 PM	2.4500	2.4500	2.897
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	106	0.29	-	-	-	-	2.875
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	106	0.29	-	-	-	-	3.010
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	107	0.29	1.000000	10:44:09 AM	2.7750	2.7750	2.873
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	113	0.31	-	-	-	-	3.028
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	120	0.33	0.500000	10:16:19 AM	2.5250	2.5250	3.017
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	127	0.35	-	-	-	-	3.023
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	134	0.37	-	-	-	-	2.877
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	134	0.37	-	-	-	-	2.950
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	155	0.42	1.070000	11:51:39 AM	2.5000	2.5000	3.344
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	162	0.44	-	-	-	-	3.362
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	169	0.46	0.390000	1:35:04 PM	2.5500	2.5500	3.015
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	176	0.48	507.376000	1:33:35 PM	2.5850	2.6176	2.618
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	183	0.50	2210.158000	1:53:35 PM	2.5750	2.5984	2.601
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	197	0.54	-	-	-	-	2.962
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	211	0.58	-	-	-	-	2.987
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	225	0.62	-	-	-	-	2.893
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	246	0.67	9.119000	1:14:38 PM	2.6750	2.6836	3.349
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	253	0.69	89.284500	10:03:47 AM	2.7500	2.7496	2.835
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	260	0.71	1.345000	10:01:49 AM	2.8000	2.8000	3.113
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	265	0.73	-	-	-	-	2.894
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	267	0.73	25.800000	1:11:19 PM	2.7000	2.7000	2.841

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RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	274	0.75	-	-	-	-	2.950
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	281	0.77	-	-	-	-	3.200
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	288	0.79	-	-	-	-	3.547
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	295	0.81	-	-	-	-	3.359
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	302	0.83	2.000000	10:49:02 AM	2.9300	2.9300	2.935
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	302	0.83	-	-	-	-	3.113
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	309	0.85	0.500000	11:38:22 AM	2.8250	2.8250	3.143
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	316	0.87	-	-	-	-	2.973
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	319	0.87	106.000000	11:44:23 AM	2.8500	2.8736	2.896
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	337	0.92	100.794000	10:09:32 AM	2.8900	2.8900	2.885
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	344	0.94	11.763000	11:13:07 AM	2.9000	2.9000	3.064
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	351	0.96	30.204000	10:28:46 AM	2.9000	2.9000	3.009
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	358	0.98	-	-	-	-	2.937
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	358	0.98	1150.540000	1:56:10 PM	2.8000	2.8583	2.846
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	365	1.00	2821.283200	1:59:27 PM	2.8000	2.8460	2.945
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	404	1.11	746.800000	1:38:05 PM	2.8525	2.8631	2.867
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	533	1.46	-	-	-	-	2.959
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	568	1.56	-	-	-	-	3.018
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	624	1.71	-	-	-	-	2.973
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	631	1.73	3691.000000	1:48:33 PM	2.8750	2.9117	2.902
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	678	1.86	-	-	-	-	2.979
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	790	2.16	1000.000000	1:57:07 PM	2.9000	2.9353	2.927
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	819	2.24	-	-	-	-	3.001
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	861	2.36	-	-	-	-	3.008
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	895	2.45	-	-	-	-	3.012
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	943	2.58	1729.200000	1:38:46 PM	2.9350	2.9515	2.945
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	945	2.59	-	-	-	-	3.028
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,012	2.77	2776.248000	1:40:35 PM	2.9100	2.9391	2.932
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,021	2.80	-	-	-	-	3.030
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,037	2.84	-	-	-	-	3.074
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,081	2.96	-	-	-	-	3.199
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,119	3.06	-	-	-	-	3.044
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,197	3.28	9.040000	1:02:23 PM	3.2500	3.2544	3.268
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,266	3.47	-	-	-	-	3.059
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,407	3.85	1190.325000	11:35:25 AM	2.9850	2.9770	2.971

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,446	3.96	248.920000	1:37:29 PM	3.2250	3.1939	3.200
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,490	4.08	-	-	-	-	3.083
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,553	4.25	-	-	-	-	3.090
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,568	4.29	113.675118	1:37:22 PM	3.2250	3.1996	3.200
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,626	4.45	2550.000000	11:39:45 AM	2.9750	2.9839	2.982
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,651	4.52	-	-	-	-	3.100
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,803	4.94	705.000000	1:59:34 PM	2.9750	3.0168	3.005
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,805	4.94	-	-	-	-	3.115
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,953	5.35	2142.000000	11:43:34 AM	3.1450	3.1001	3.100
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,994	5.46	-	-	-	-	3.135
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,034	5.57	-	-	-	-	3.140
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,085	5.71	-	-	-	-	3.145
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,111	5.78	2123.900000	11:54:30 AM	3.0750	3.0756	3.071
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,329	6.38	86.683000	1:27:59 PM	3.5000	3.4960	3.494
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,359	6.46	5.300000	11:09:46 AM	3.5000	3.3113	3.176
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,407	6.59	-	-	-	-	3.202
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,491	6.82	-	-	-	-	3.189
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,555	7.00	3.300000	11:08:46 AM	3.2200	3.1015	3.199
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,680	7.34	-	-	-	-	3.411
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,878	7.88	600.000000	10:51:18 AM	3.1975	3.1988	3.198
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,135	8.58	-	-	-	-	3.330
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,172	8.68	3073.500000	1:58:36 PM	3.1900	3.1717	3.180
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,674	10.06	-	-	-	-	3.451
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,736	10.23	-	-	-	-	3.321
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,918	10.73	-	-	-	-	3.341
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,092	11.20	811.140000	1:39:29 PM	3.3225	3.3199	3.347
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,170	11.42	-	-	-	-	3.390
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,290	11.75	-	-	-	-	3.419
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,318	11.82	-	-	-	-	3.672
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,528	12.40	-	-	-	-	3.492
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,591	12.57	162.000000	10:18:23 AM	3.5506	3.5506	3.551
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,703	12.88	195.732000	1:05:04 PM	3.9500	3.9458	3.950
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,297	14.50	-	-	-	-	3.747
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,626	15.40	-	-	-	-	3.895
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,703	15.61	212.000000	10:38:15 AM	4.1233	4.1233	4.123

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,991	16.40	-	-	-	-	3.929
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,222	17.04	-	-	-	-	4.220
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,312	17.28	10.000000	11:47:02 AM	4.3500	4.3500	4.050
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,381	17.47	101.000000	1:52:49 PM	4.0400	4.0426	4.153
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,502	17.80	-	-	-	-	4.037
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,838	18.72	1355.300000	11:58:20 AM	3.8300	3.8297	3.831
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,432	20.35	35.500000	11:20:05 AM	4.2000	4.3451	4.527