

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 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	1	0.00	-	-	-	-	-
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	8	0.02	2.000000	9:56:20 AM	1.8000	1.8000	1.850
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	22	0.06	1130.000000	10:18:34 AM	1.7000	1.7000	1.722
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	29	0.08	-	-	-	-	1.945
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	36	0.10	100.000000	1:46:15 PM	1.9650	1.9650	1.997
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	43	0.12	5.020000	11:24:25 AM	1.8250	1.8250	1.900
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	50	0.14	8.000000	11:19:05 AM	1.8250	1.8531	1.974
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	57	0.16	-	-	-	-	2.014
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	64	0.18	-	-	-	-	2.218
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	64	0.18	1.003000	1:07:58 PM	2.0350	2.0350	2.027
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	65	0.18	550.000000	11:19:26 AM	2.1750	2.1750	2.175
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	71	0.19	52.950000	9:55:09 AM	2.0150	2.0150	2.017
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	78	0.21	39.366300	1:16:30 PM	2.0500	2.0064	2.019
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	85	0.23	25.969000	1:25:11 PM	1.9750	2.0044	2.018
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	92	0.25	150.000000	10:34:16 AM	2.5000	2.5000	2.500
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	92	0.25	1301.000000	1:52:51 PM	2.0175	2.0150	2.013
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	113	0.31	-	-	-	-	2.058
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	120	0.33	-	-	-	-	2.071
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	127	0.35	117.014800	1:18:34 PM	2.0150	2.0150	2.123
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	134	0.37	-	-	-	-	2.094
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	141	0.39	12.071000	11:33:15 AM	2.0850	2.0743	2.088
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	148	0.41	-	-	-	-	2.149
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	155	0.42	12.108000	1:28:04 PM	2.0750	2.0733	2.107
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	162	0.44	-	-	-	-	2.090
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	169	0.46	32.501000	1:43:41 PM	2.0650	2.0650	2.088
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	176	0.48	129.677000	1:03:33 PM	2.0850	2.0863	2.082
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	183	0.50	12.000000	11:04:13 AM	2.3000	2.3146	2.321
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	183	0.50	197.273000	1:51:30 PM	2.0855	2.0763	2.101
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	204	0.56	52.094000	11:06:07 AM	2.1000	2.1000	2.111
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	211	0.58	1.070000	1:00:37 PM	2.1500	2.1500	2.184
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	218	0.60	-	-	-	-	2.223
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	223	0.61	502.000000	10:48:26 AM	2.4450	2.4002	2.441
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	225	0.62	72.000000	10:40:18 AM	2.2500	2.1023	2.115
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	232	0.64	-	-	-	-	2.237
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	239	0.65	-	-	-	-	2.225

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	246	0.67	5.000000	1:10:40 PM	2.2000	2.2000	2.243
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	253	0.69	-	-	-	-	2.330
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	260	0.71	-	-	-	-	2.300
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	260	0.71	-	-	-	-	2.265
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	267	0.73	10.000000	10:45:42 AM	2.2000	2.2000	2.279
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	274	0.75	4.500000	1:10:53 PM	2.2500	2.2500	2.302
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	277	0.76	1173.100000	1:08:39 PM	2.3250	2.3255	2.315
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	295	0.81	-	-	-	-	2.324
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	302	0.83	1.496000	9:46:39 AM	2.2500	2.2500	2.351
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	309	0.85	543.000000	10:03:54 AM	2.3150	2.3150	2.317
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	316	0.87	-	-	-	-	2.398
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	316	0.87	1.020000	10:58:24 AM	2.3000	2.3000	2.329
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	323	0.88	3.318000	1:27:38 PM	2.3000	2.3080	2.332
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	330	0.90	-	-	-	-	2.395
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	337	0.92	4.000000	11:02:15 AM	2.3250	2.3250	2.440
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	344	0.94	-	-	-	-	2.391
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	351	0.96	20.320000	1:12:42 PM	2.3250	2.3367	2.388
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	358	0.98	119.996000	1:48:46 PM	2.3350	2.3459	2.372
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	362	0.99	126.150000	1:31:15 PM	2.4250	2.4001	2.402
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	365	1.00	243.797000	1:50:59 PM	2.3550	2.3487	2.350
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	491	1.34	5.000000	1:02:12 PM	2.5750	2.5750	2.456
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	526	1.44	-	-	-	-	2.469
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	582	1.59	4.000000	11:30:42 AM	2.6250	2.6250	2.502
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	589	1.61	1180.460000	1:59:56 PM	2.5000	2.5259	2.530
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	636	1.74	-	-	-	-	2.506
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	748	2.05	450.000000	11:54:08 AM	2.5500	2.5361	2.542
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	777	2.13	-	-	-	-	2.565
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	819	2.24	-	-	-	-	2.561
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	853	2.34	-	-	-	-	2.570
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	901	2.47	1223.900000	1:53:12 PM	2.6275	2.4799	2.524
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	903	2.47	-	-	-	-	2.583
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	970	2.66	4324.804000	1:53:41 PM	2.6250	2.6373	2.623
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	979	2.68	-	-	-	-	2.603
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	995	2.72	7.700000	11:15:33 AM	2.7000	2.7000	2.709
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,039	2.85	465.062000	1:16:37 PM	2.6200	2.6234	2.623

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,077	2.95	-	-	-	-	2.629
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,155	3.16	131.650000	1:53:35 PM	2.8500	2.7863	2.773
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,224	3.35	-	-	-	-	2.665
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,365	3.74	6863.894000	1:46:52 PM	2.7400	2.6678	2.700
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,404	3.84	-	-	-	-	2.711
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,448	3.96	-	-	-	-	2.719
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,511	4.14	-	-	-	-	2.737
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,526	4.18	-	-	-	-	2.793
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,584	4.34	2280.000000	1:59:40 PM	2.7900	2.7056	2.797
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,609	4.41	-	-	-	-	2.764
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,761	4.82	2856.370000	10:13:32 AM	2.6750	2.6750	2.673
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,763	4.83	-	-	-	-	2.808
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,911	5.23	-	-	-	-	2.799
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,952	5.34	-	-	-	-	2.868
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,992	5.45	-	-	-	-	2.882
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,043	5.59	-	-	-	-	2.899
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,069	5.67	0.400000	1:55:42 PM	2.8000	2.8000	2.762
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,287	6.26	6.000000	11:24:58 AM	3.4200	3.4200	3.093
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,317	6.34	-	-	-	-	3.036
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,365	6.48	-	-	-	-	3.009
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,449	6.71	-	-	-	-	3.238
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,513	6.88	-	-	-	-	3.202
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,638	7.22	-	-	-	-	3.103
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,836	7.77	524.000000	10:10:22 AM	3.2500	3.2500	3.250
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,093	8.47	-	-	-	-	3.228
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,130	8.57	635.240000	1:57:26 PM	3.2500	3.2473	3.250
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,632	9.94	822.000000	1:18:31 PM	3.3113	3.3113	3.310
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,694	10.11	-	-	-	-	3.340
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,876	10.61	-	-	-	-	3.366
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,050	11.09	619.000000	11:26:25 AM	3.3000	3.3000	3.299
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,128	11.30	-	-	-	-	3.470
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,248	11.63	-	-	-	-	3.505
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,276	11.71	-	-	-	-	3.416
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,486	12.28	5.000000	1:03:37 PM	3.8250	3.8250	3.448
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,549	12.45	-	-	-	-	3.601

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RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,661	12.76	1.000000	10:43:49 AM	4.0000	4.0000	3.971
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,255	14.39	-	-	-	-	3.664
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,584	15.29	-	-	-	-	3.749
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,661	15.50	-	-	-	-	4.123
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,949	16.29	-	-	-	-	3.887
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,180	16.92	-	-	-	-	3.987
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,270	17.17	-	-	-	-	3.901
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,339	17.36	-	-	-	-	4.032
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,460	17.69	-	-	-	-	4.051
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,796	18.61	85.000000	11:42:37 AM	3.8500	3.8500	3.847
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,390	20.23	60.500000	1:56:15 PM	4.4450	4.4450	4.263