

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 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	12	0.03	-	-	-	-	2.161
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	19	0.05	-	-	-	-	2.056
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	26	0.07	10.350000	10:45:17 AM	1.8000	1.8000	2.173
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	33	0.09	0.870700	10:37:07 AM	1.8000	1.8000	2.015
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	40	0.11	0.335121	10:38:29 AM	1.8000	1.8000	2.119
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	47	0.13	-	-	-	-	2.131
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	54	0.15	5.000000	1:38:30 PM	2.0000	2.0000	2.034
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	54	0.15	1.079640	10:40:04 AM	1.8500	1.8500	2.134
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	55	0.15	40.540000	1:31:44 PM	1.8300	2.1445	2.000
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	61	0.17	0.890900	10:40:38 AM	1.8500	1.8500	2.132
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	68	0.19	-	-	-	-	2.134
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	75	0.21	-	-	-	-	2.137
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	82	0.23	-	-	-	-	2.149
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	82	0.23	1157.616000	1:05:02 PM	1.9500	1.9120	2.012
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	89	0.24	60.385000	1:56:09 PM	1.8500	1.8408	2.159
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	103	0.28	4.500000	11:40:50 AM	2.0500	2.0500	2.141
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	110	0.30	5.010000	11:05:00 AM	1.8000	1.8000	2.148
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	117	0.32	-	-	-	-	2.171
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	124	0.34	-	-	-	-	2.163
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	131	0.36	51.473000	1:55:40 PM	1.9500	1.9641	2.164
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	138	0.38	-	-	-	-	2.190
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	145	0.40	-	-	-	-	2.209
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	152	0.42	1083.125000	1:40:26 PM	2.0000	1.9874	2.124
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	159	0.44	1106.781000	11:34:21 AM	2.0500	2.0359	2.150
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	166	0.45	877.700000	11:57:09 AM	2.0300	2.0325	2.154
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	173	0.47	3.000000	1:37:29 PM	2.1000	2.1000	2.154
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	173	0.47	1045.254100	1:43:01 PM	2.0500	2.0334	2.147
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	180	0.49	919.200000	1:55:15 PM	2.0400	2.0652	2.196
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	194	0.53	25.500000	1:47:46 PM	2.0450	2.0471	2.258
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	201	0.55	0.201000	11:53:53 AM	2.0800	2.0800	2.257
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	208	0.57	3.250000	10:16:09 AM	2.1000	2.1000	2.286
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	213	0.58	-	-	-	-	2.297
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	215	0.59	100.000000	10:42:49 AM	2.0750	2.0750	2.216
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	222	0.61	1.497000	10:15:56 AM	2.1000	2.1000	2.301
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	229	0.63	-	-	-	-	2.331

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	236	0.65	-	-	-	-	2.353
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	243	0.67	-	-	-	-	2.277
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	250	0.68	-	-	-	-	2.141
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	250	0.68	-	-	-	-	2.390
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	257	0.70	-	-	-	-	2.410
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	264	0.72	-	-	-	-	2.504
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	267	0.73	100.870000	1:40:00 PM	2.0500	2.0603	2.234
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	285	0.78	-	-	-	-	2.535
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	292	0.80	-	-	-	-	2.550
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	299	0.82	4.026000	1:42:16 PM	2.1750	2.1874	2.545
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	306	0.84	-	-	-	-	2.351
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	306	0.84	621.410000	10:43:21 AM	2.2000	2.2420	2.433
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	313	0.86	106.072200	10:46:00 AM	2.2000	2.2057	2.473
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	320	0.88	10.513000	10:14:17 AM	2.3000	2.3000	2.342
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	327	0.90	5.588000	10:14:08 AM	2.3000	2.3000	2.547
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	334	0.91	229.730000	1:43:22 PM	2.2500	2.3450	2.594
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	341	0.93	223.623000	11:50:25 AM	2.3250	2.3250	2.535
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	348	0.95	840.363000	1:53:03 PM	2.3500	2.3338	2.552
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	352	0.96	79.530000	1:35:49 PM	2.0200	2.0955	2.171
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	355	0.97	929.552000	1:52:37 PM	2.3250	2.3384	2.565
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	362	0.99	917.491100	1:54:57 PM	2.3000	2.3224	2.544
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	481	1.32	36.853000	10:33:58 AM	2.3400	2.3400	2.283
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	516	1.41	-	-	-	-	2.296
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	572	1.57	-	-	-	-	2.322
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	579	1.59	27.070000	1:11:54 PM	2.3800	2.3249	2.610
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	626	1.71	25.000000	1:46:51 PM	2.1500	2.1500	2.337
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	738	2.02	803.500000	1:36:12 PM	2.1250	2.2839	2.194
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	767	2.10	-	-	-	-	2.665
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	809	2.22	-	-	-	-	2.399
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	843	2.31	-	-	-	-	2.409
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	891	2.44	559.520000	1:12:21 PM	2.2500	2.2791	2.336
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	893	2.45	2.900000	1:02:25 PM	2.2750	2.2750	2.423
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	960	2.63	813.563394	1:18:39 PM	2.2100	2.2606	2.341
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	969	2.65	-	-	-	-	2.446
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	985	2.70	103.560000	1:03:48 PM	2.2750	2.2809	2.422

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,029	2.82	1528.433000	1:52:12 PM	2.2250	2.2319	2.272
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,067	2.92	-	-	-	-	2.475
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,145	3.14	41.000000	1:55:17 PM	2.6500	2.6914	2.521
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,214	3.32	-	-	-	-	2.511
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,355	3.71	1104.100000	1:19:22 PM	2.4300	2.3165	2.385
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,394	3.82	-	-	-	-	2.602
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,438	3.94	-	-	-	-	2.564
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,501	4.11	-	-	-	-	2.578
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,516	4.15	6.400000	1:05:55 PM	3.1530	2.9135	3.151
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,574	4.31	3950.043000	1:55:15 PM	2.3000	2.3620	2.345
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,599	4.38	-	-	-	-	2.597
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,751	4.79	-	-	-	-	2.679
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,753	4.80	-	-	-	-	2.628
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,901	5.21	6232.900000	1:55:26 PM	2.5500	2.5816	2.592
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,942	5.32	-	-	-	-	2.663
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,982	5.43	-	-	-	-	2.670
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,033	5.57	-	-	-	-	2.679
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,059	5.64	713.010000	1:42:14 PM	2.4950	2.5664	2.535
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,277	6.23	127.050000	1:48:02 PM	2.9500	3.0454	3.269
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,307	6.32	12.100000	1:12:45 PM	3.5000	3.3965	2.742
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,355	6.45	-	-	-	-	2.733
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,439	6.68	-	-	-	-	2.847
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,503	6.85	-	-	-	-	2.781
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,628	7.20	5.000000	11:33:04 AM	3.1000	3.1000	2.775
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,826	7.74	700.000000	1:32:58 PM	2.7250	2.7445	2.774
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,083	8.44	-	-	-	-	2.837
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,120	8.54	6196.477200	1:40:07 PM	2.7275	2.7301	2.732
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,622	9.92	-	-	-	-	2.906
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,684	10.09	-	-	-	-	2.940
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,866	10.59	-	-	-	-	2.995
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,040	11.06	21754.090000	1:56:15 PM	2.8300	2.8332	2.849
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,118	11.27	-	-	-	-	3.130
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,238	11.60	-	-	-	-	3.177
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,266	11.68	2.000000	11:36:00 AM	3.5000	3.5000	3.156
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,476	12.26	2.000000	1:40:16 PM	3.5000	3.5000	3.269

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,539	12.43	-	-	-	-	3.350
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,651	12.73	198.722000	1:32:33 PM	3.4800	3.5011	3.517
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,245	14.36	-	-	-	-	3.846
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,574	15.26	-	-	-	-	3.721
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,651	15.47	10.000000	1:41:12 PM	3.8000	3.8000	3.950
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,939	16.26	-	-	-	-	3.683
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,170	16.89	1.090000	1:03:34 PM	3.7250	3.7250	3.698
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,260	17.14	-	-	-	-	3.695
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,329	17.33	522.695000	11:25:05 AM	3.9900	3.9903	4.029
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,450	17.66	-	-	-	-	3.703
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,786	18.58	732.600000	10:58:58 AM	3.5000	3.4147	3.510
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,380	20.21	53.032231	1:32:10 PM	3.5000	3.3443	3.311