

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 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	1	0.00	-	-	-	-	-
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	8	0.02	-	-	-	-	1.525
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	15	0.04	3.000000	10:03:01 AM	1.6000	1.6000	1.528
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	22	0.06	0.210000	10:41:10 AM	1.2000	1.2000	1.517
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	29	0.08	1.000000	11:53:27 AM	1.6000	1.6000	1.650
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	29	0.08	51.229000	11:54:20 AM	1.4000	1.4104	1.548
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	30	0.08	2203.794700	1:35:03 PM	1.4000	1.4481	1.667
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	36	0.10	-	-	-	-	1.520
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	43	0.12	0.500000	1:36:00 PM	1.4250	1.4250	1.521
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	50	0.14	-	-	-	-	1.541
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	57	0.16	-	-	-	-	1.786
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	57	0.16	5.000000	1:16:36 PM	1.4500	1.4500	1.538
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	64	0.18	-	-	-	-	1.572
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	71	0.19	5.998000	11:11:56 AM	1.4000	1.4000	1.596
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	78	0.21	34.020000	1:33:04 PM	1.4250	1.4478	1.545
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	85	0.23	0.406000	1:18:32 PM	1.5000	1.5000	1.556
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	92	0.25	1944.407500	1:50:27 PM	1.4250	1.4319	1.443
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	99	0.27	297.138000	9:28:49 AM	1.4550	1.4550	1.498
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	106	0.29	573.052000	1:46:31 PM	1.4250	1.4685	1.480
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	113	0.31	-	-	-	-	1.560
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	120	0.33	300.400000	1:31:41 PM	1.4500	1.4933	1.504
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	127	0.35	239.330000	1:16:46 PM	1.4600	1.4620	1.529
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	134	0.37	100.000000	10:44:03 AM	1.6250	1.6250	1.633
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	141	0.39	0.600000	10:26:40 AM	1.5000	1.5000	1.643
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	148	0.41	13.000000	1:31:41 PM	1.8300	1.8154	1.600
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	148	0.41	1.000000	11:38:35 AM	1.6000	1.6000	1.577
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	155	0.42	520.000000	1:28:26 PM	1.5000	1.5000	1.535
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	161	0.44	107.200000	1:00:35 PM	1.6250	1.6200	1.613
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	169	0.46	-	-	-	-	1.684
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	176	0.48	1.005000	11:04:10 AM	1.6000	1.6000	1.644
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	183	0.50	2641.586000	1:55:46 PM	1.6150	1.6143	1.622
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	188	0.52	900.000000	11:16:28 AM	1.7800	1.7700	1.794
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	190	0.52	23.000000	11:30:03 AM	1.6300	1.6300	1.650
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	197	0.54	5.700000	9:44:31 AM	1.5850	1.5850	1.673
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	204	0.56	-	-	-	-	1.674

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RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	211	0.58	-	-	-	-	1.686
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	218	0.60	-	-	-	-	1.747
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	225	0.62	59.000000	1:14:07 PM	1.7500	1.6833	1.653
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	225	0.62	-	-	-	-	1.745
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	232	0.64	-	-	-	-	1.722
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	239	0.65	-	-	-	-	1.753
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	242	0.66	812.100000	11:07:12 AM	1.8100	1.8308	1.856
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	260	0.71	-	-	-	-	1.790
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	267	0.73	10.000000	11:48:00 AM	1.7150	1.7150	1.841
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	274	0.75	1.947000	11:23:35 AM	1.6750	1.6750	1.793
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	281	0.77	1.000000	1:00:46 PM	1.9500	1.9500	1.685
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	281	0.77	-	-	-	-	1.851
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	288	0.79	53.171000	10:52:51 AM	1.7000	1.6988	1.771
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	295	0.81	-	-	-	-	1.831
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	302	0.83	-	-	-	-	1.848
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	309	0.85	2.150000	9:38:05 AM	1.8000	1.8000	1.874
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	316	0.87	1092.230000	11:15:41 AM	1.7750	1.7750	1.785
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	323	0.88	21.010000	1:06:50 PM	1.7000	1.7007	1.783
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	327	0.90	71.000000	1:34:47 PM	1.8250	1.8465	1.925
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	330	0.90	-	-	-	-	1.846
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	337	0.92	-	-	-	-	1.837
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	344	0.94	0.030000	11:57:21 AM	1.7250	1.7250	1.832
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	351	0.96	48.643000	1:41:13 PM	1.7750	1.7688	1.840
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	358	0.98	28.805000	1:49:17 PM	1.7750	1.7683	1.787
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	365	1.00	156.500000	1:46:11 PM	1.7500	1.7503	1.770
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	456	1.25	-	-	-	-	1.946
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	491	1.34	-	-	-	-	1.942
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	547	1.50	-	-	-	-	1.979
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	554	1.52	13.742000	11:25:42 AM	1.9500	1.9663	1.985
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	601	1.65	-	-	-	-	1.986
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	713	1.95	10.000000	11:25:54 AM	1.8500	1.8500	1.978
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	742	2.03	-	-	-	-	2.184
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	784	2.15	-	-	-	-	2.057
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	818	2.24	-	-	-	-	2.069
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	866	2.37	40.220000	1:31:47 PM	2.0150	2.0057	2.055

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RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	868	2.38	-	-	-	-	2.168
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	935	2.56	217.800000	11:53:19 AM	2.0400	2.0335	2.079
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	944	2.59	-	-	-	-	2.114
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	960	2.63	110.000000	-	-	-	2.068
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,004	2.75	23.400000	1:39:36 PM	1.9800	1.9612	2.047
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,042	2.85	-	-	-	-	2.149
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,120	3.07	391.435000	11:50:36 AM	2.4000	2.3608	2.396
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,189	3.26	-	-	-	-	2.197
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,330	3.64	738.000000	1:35:08 PM	2.1500	2.1380	2.177
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,369	3.75	2.000000	10:41:37 AM	2.4200	2.4200	2.277
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,413	3.87	-	-	-	-	2.269
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,476	4.04	-	-	-	-	2.288
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,491	4.08	-	-	-	-	2.455
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,549	4.24	-	-	-	-	2.130
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,574	4.31	-	-	-	-	2.316
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,726	4.73	1150.100000	10:37:44 AM	2.3000	2.3000	2.335
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,728	4.73	-	-	-	-	2.361
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,876	5.14	75.900000	10:41:28 AM	2.3200	2.3151	2.346
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,917	5.25	-	-	-	-	2.412
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,957	5.36	-	-	-	-	2.422
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,008	5.50	-	-	-	-	2.435
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,034	5.57	2.500000	9:51:39 AM	2.4000	2.4000	2.370
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,252	6.17	6.126000	1:43:32 PM	2.7000	2.7000	2.693
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,282	6.25	3.500000	9:38:07 AM	2.7000	2.7000	2.587
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,330	6.38	-	-	-	-	2.512
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,414	6.61	2.150000	11:47:07 AM	2.7500	2.7500	2.539
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,478	6.78	-	-	-	-	2.589
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,603	7.13	-	-	-	-	2.570
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,801	7.67	-	-	-	-	2.564
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,058	8.37	-	-	-	-	2.770
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,095	8.47	50.000000	11:04:46 AM	2.6450	2.6450	2.657
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,597	9.85	-	-	-	-	2.816
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,640	9.97	-	-	-	-	2.640
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,659	10.02	-	-	-	-	2.741
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,841	10.52	-	-	-	-	2.766

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,015	10.99	150.000000	9:13:11 AM	2.8000	2.8000	2.817
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,093	11.21	-	-	-	-	2.813
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,213	11.54	5.000000	11:43:47 AM	3.0000	3.0000	2.837
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,241	11.61	3.000000	11:17:23 AM	3.2500	3.2500	3.082
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,451	12.19	-	-	-	-	2.911
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,514	12.36	-	-	-	-	2.915
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,626	12.67	8.230000	1:13:44 PM	3.6800	3.6314	3.711
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,220	14.29	-	-	-	-	3.117
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,549	15.19	-	-	-	-	3.172
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,626	15.40	-	-	-	-	3.441
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,914	16.19	-	-	-	-	3.240
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,145	16.82	-	-	-	-	3.300
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,235	17.07	-	-	-	-	3.332
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,304	17.26	102.000000	1:20:04 PM	3.7500	3.6863	3.712
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,425	17.59	-	-	-	-	3.420
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,761	18.51	-	-	-	-	3.370
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,355	20.14	6.000000	1:15:37 PM	3.8000	3.7958	3.732