

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 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	2	0.01	-	-	-	-	-
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	9	0.03	-	-	-	-	1.263
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	16	0.04	-	-	-	-	1.668
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	16	0.04	9.100000	11:48:52 AM	1.2000	1.2000	1.223
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	17	0.05	266.000000	1:49:29 PM	1.4000	1.4015	1.673
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	23	0.06	1.000000	10:24:14 AM	1.3500	1.3500	1.264
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	30	0.08	-	-	-	-	1.264
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	37	0.10	-	-	-	-	1.282
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	44	0.12	-	-	-	-	1.703
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	44	0.12	-	-	-	-	1.295
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	51	0.14	-	-	-	-	1.319
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	58	0.16	13.656800	10:56:25 AM	1.2150	1.2150	1.350
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	65	0.18	5.408000	11:27:30 AM	1.3000	1.2800	1.382
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	72	0.20	1201.000000	11:16:25 AM	1.3000	1.2948	1.302
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	79	0.22	484.000000	11:37:47 AM	1.2500	1.2875	1.293
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	86	0.24	945.141800	1:26:52 PM	1.3000	1.2637	1.278
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	93	0.26	365.108000	1:54:26 PM	1.2000	1.2749	1.320
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	100	0.27	1.020000	11:40:25 AM	1.3250	1.3250	1.410
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	107	0.29	-	-	-	-	1.392
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	114	0.31	158.295000	1:54:33 PM	1.2200	1.2611	1.529
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	121	0.33	-	-	-	-	1.509
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	128	0.35	-	-	-	-	1.544
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	135	0.37	0.780000	11:54:19 AM	1.7250	1.7250	1.662
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	135	0.37	5.000000	10:41:18 AM	1.4250	1.4250	1.565
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	142	0.39	53.000000	11:41:00 AM	1.5000	1.5000	1.504
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	148	0.41	49.000000	11:40:58 AM	1.5000	1.5000	1.619
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	156	0.43	-	-	-	-	1.558
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	163	0.45	-	-	-	-	1.648
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	170	0.47	3.000000	10:37:21 AM	1.5500	1.5500	1.601
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	175	0.48	50.000000	10:03:00 AM	1.6500	1.6500	1.678
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	177	0.49	308.073000	1:51:50 PM	1.3750	1.5471	1.561
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	184	0.50	58.499000	1:44:11 PM	1.4000	1.5713	1.604
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	191	0.52	-	-	-	-	1.618
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	198	0.54	-	-	-	-	1.627
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	205	0.56	-	-	-	-	1.648

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RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	212	0.58	76.476000	1:44:39 PM	1.6750	1.6564	1.720
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	212	0.58	-	-	-	-	1.653
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	219	0.60	-	-	-	-	1.651
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	226	0.62	-	-	-	-	1.665
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	229	0.63	600.000000	1:54:09 PM	1.5500	1.6833	1.673
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	247	0.68	-	-	-	-	1.689
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	254	0.70	-	-	-	-	1.683
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	261	0.72	8.150000	1:47:47 PM	1.6250	1.6256	1.695
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	268	0.73	179.000000	11:49:15 AM	1.6500	1.6500	1.702
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	268	0.73	-	-	-	-	1.716
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	275	0.75	-	-	-	-	1.723
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	282	0.77	-	-	-	-	1.763
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	289	0.79	-	-	-	-	1.770
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	296	0.81	-	-	-	-	1.753
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	303	0.83	-	-	-	-	1.749
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	310	0.85	101.180000	11:11:29 AM	1.7250	1.7250	1.738
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	314	0.86	1.415000	1:16:33 PM	1.8900	1.8720	1.866
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	317	0.87	-	-	-	-	1.765
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	324	0.89	5.000000	11:34:56 AM	1.7250	1.7250	1.808
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	331	0.91	1600.000000	1:27:11 PM	1.7250	1.7250	1.735
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	338	0.93	93.170000	11:40:17 AM	1.7350	1.7448	1.769
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	345	0.95	11.123000	11:57:47 AM	1.7500	1.7500	1.780
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	352	0.96	113.793000	1:55:02 PM	1.7350	1.7614	1.757
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	359	0.98	557.460000	1:45:21 PM	1.7250	1.7345	1.745
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	443	1.21	0.340000	1:03:54 PM	1.9200	1.9200	1.883
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	478	1.31	3.000000	11:39:02 AM	1.9900	1.9900	1.896
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	534	1.46	21.510000	11:42:21 AM	1.9870	1.9870	1.927
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	541	1.48	1.742500	11:52:16 AM	1.9475	1.9547	1.917
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	588	1.61	-	-	-	-	1.950
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	700	1.92	1.000000	-	-	-	2.003
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	729	2.00	2.600000	-	-	-	2.058
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	771	2.11	-	-	-	-	2.038
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	805	2.20	-	-	-	-	2.053
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	853	2.34	129.710000	1:23:04 PM	2.0250	2.0750	2.069
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	855	2.34	6.000000	-	-	-	2.097

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	922	2.52	141.710000	1:50:37 PM	2.0150	2.0159	2.057
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	931	2.55	-	-	-	-	2.109
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	947	2.59	20.300000	1:36:34 PM	2.0000	2.0172	2.081
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	991	2.71	3.000000	10:51:20 AM	2.0500	2.0500	2.081
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,029	2.82	-	-	-	-	2.152
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,107	3.03	41.205000	1:47:17 PM	2.3500	2.3894	2.424
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,176	3.22	-	-	-	-	2.213
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,317	3.61	15.137500	1:21:55 PM	2.1750	2.1750	2.194
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,356	3.71	-	-	-	-	2.289
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,400	3.83	0.700000	11:55:55 AM	2.3650	2.3650	2.299
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,463	4.01	-	-	-	-	2.324
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,478	4.05	-	-	-	-	2.378
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,536	4.21	0.847500	11:56:31 AM	2.2500	2.2689	2.190
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,561	4.27	-	-	-	-	2.358
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,713	4.69	5.200000	1:46:09 PM	2.2500	2.2525	2.418
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,715	4.70	-	-	-	-	2.411
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,863	5.10	16.263072	1:06:14 PM	2.4500	2.3746	2.415
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,904	5.21	-	-	-	-	2.473
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,944	5.32	-	-	-	-	2.484
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,995	5.46	-	-	-	-	2.499
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,021	5.53	-	-	-	-	2.373
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,239	6.13	622.510000	11:41:24 AM	2.7750	2.8097	2.828
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,269	6.21	-	-	-	-	2.625
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,317	6.34	-	-	-	-	2.701
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,401	6.57	-	-	-	-	2.649
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,465	6.75	-	-	-	-	2.758
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,590	7.09	-	-	-	-	2.644
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,788	7.63	113.000000	11:35:29 AM	2.7250	2.7471	2.768
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,045	8.34	-	-	-	-	2.740
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,082	8.44	726.040000	1:37:45 PM	2.6250	2.6314	2.651
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,584	9.81	0.400000	1:24:14 PM	2.9500	2.9500	2.777
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,627	9.93	-	-	-	-	2.658
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,646	9.98	-	-	-	-	2.759
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,828	10.48	-	-	-	-	2.774
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,002	10.96	1072.000000	1:58:34 PM	2.7600	2.7721	2.781

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,080	11.17	-	-	-	-	2.804
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,200	11.50	53.800000	1:27:57 PM	3.2250	2.9997	3.003
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,228	11.58	1.967000	11:41:18 AM	3.2800	3.2929	2.939
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,438	12.15	-	-	-	-	2.878
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,501	12.32	7.500000	10:09:03 AM	3.6250	3.6250	2.889
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,613	12.63	86.650000	1:28:26 PM	3.5000	3.4954	3.467
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,207	14.26	-	-	-	-	3.083
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,536	15.16	-	-	-	-	3.189
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,613	15.37	593.000000	10:44:17 AM	3.3735	3.3735	3.384
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,901	16.16	-	-	-	-	3.311
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,132	16.79	-	-	-	-	3.384
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,222	17.04	-	-	-	-	3.415
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,291	17.22	26.000000	1:43:50 PM	3.8000	3.7328	3.761
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,412	17.56	-	-	-	-	3.478
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,748	18.48	-	-	-	-	3.377
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,342	20.10	103.300000	11:51:36 AM	3.6500	3.6595	3.671