

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	1	0.00	-	-	-	-	-
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	1	0.00	-	-	-	-	-
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	2	0.01	-	-	-	-	-
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	8	0.02	-	-	-	-	1.124
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	15	0.04	51.848000	1:44:37 PM	1.2500	1.0568	1.157
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	22	0.06	-	-	-	-	1.069
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	29	0.08	-	-	-	-	1.678
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	29	0.08	35.680000	1:05:49 PM	1.0500	1.0500	1.228
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	36	0.10	7.452000	1:44:17 PM	1.1500	1.1500	1.124
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	43	0.12	3.000000	1:20:12 PM	1.1500	1.1500	1.243
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	50	0.14	5.053000	11:45:46 AM	1.2000	1.1393	1.218
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	57	0.16	2.450000	11:40:24 AM	1.0650	1.0650	1.174
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	64	0.18	23.044000	1:25:51 PM	1.0750	1.0750	1.124
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	71	0.19	11.730000	1:36:38 PM	1.0750	1.0835	1.160
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	78	0.21	99.628000	1:34:00 PM	1.0850	1.0853	1.113
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	85	0.23	866.441000	1:33:24 PM	1.1050	1.1146	1.123
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	85	0.23	-	-	-	-	1.120
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	92	0.25	1012.198000	1:42:29 PM	1.1100	1.1036	1.107
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	99	0.27	-	-	-	-	1.194
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	106	0.29	-	-	-	-	1.260
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	113	0.31	-	-	-	-	1.432
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	120	0.33	-	-	-	-	1.768
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	120	0.33	-	-	-	-	1.323
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	127	0.35	-	-	-	-	1.306
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	133	0.36	-	-	-	-	1.615
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	141	0.39	4.196000	1:23:44 PM	1.2500	1.2500	1.470
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	148	0.41	2.410000	10:48:14 AM	1.2500	1.2500	1.425
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	155	0.42	30.000000	10:11:35 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	160	0.44	-	-	-	-	1.648
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	162	0.44	60.945500	1:26:25 PM	1.2750	1.2767	1.315
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	169	0.46	514.793000	1:23:40 PM	1.3500	1.3646	1.398
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	176	0.48	100.206000	1:57:09 PM	1.3750	1.3638	1.368
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	183	0.50	488.784000	1:45:39 PM	1.3650	1.3619	1.371
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	190	0.52	1.300000	10:00:13 AM	1.4000	1.4000	1.683
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	197	0.54	129.530000	1:56:29 PM	1.7250	1.7379	1.745

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RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	197	0.54	-	-	-	-	1.494
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	204	0.56	-	-	-	-	1.509
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	211	0.58	-	-	-	-	1.527
RPG B 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	214	0.59	108.143000	1:56:12 PM	1.7350	1.7275	1.755
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	232	0.64	-	-	-	-	1.579
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	239	0.65	-	-	-	-	1.638
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	246	0.67	0.217000	10:18:47 AM	1.6000	1.6000	1.632
RPG B 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	253	0.69	220.000000	1:17:44 PM	1.7500	1.7600	1.786
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	253	0.69	5.800000	11:13:01 AM	1.6000	1.6000	1.515
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	260	0.71	42.200000	11:12:27 AM	1.6500	1.6737	1.717
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	267	0.73	-	-	-	-	1.747
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	274	0.75	-	-	-	-	1.696
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	281	0.77	4.504000	11:38:15 AM	1.6750	1.6972	1.693
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	288	0.79	3.000000	10:58:16 AM	1.6750	1.6750	1.759
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	295	0.81	32.106000	11:10:16 AM	1.7000	1.7000	1.743
RPG B 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	299	0.82	21.810000	11:40:32 AM	1.7900	1.7927	1.805
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	302	0.83	-	-	-	-	1.752
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	309	0.85	0.300000	1:38:13 PM	1.7000	1.7000	1.762
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	316	0.87	0.320000	11:25:32 AM	1.7000	1.7000	1.753
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	323	0.88	71.542000	1:17:35 PM	1.7250	1.7250	1.728
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	330	0.90	1.190000	10:42:07 AM	1.7300	1.7300	1.756
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	337	0.92	37.600000	11:04:59 AM	1.7000	1.7000	1.743
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	344	0.94	1.720000	9:41:23 AM	1.7250	1.7250	1.754
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	351	0.96	1.000000	10:01:34 AM	1.7600	1.7600	1.747
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	358	0.98	119.482000	1:19:03 PM	1.7100	1.7343	1.746
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	365	1.00	151.628000	1:29:46 PM	1.7350	1.7350	1.745
RPG B 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	428	1.17	-	-	-	-	1.915
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	463	1.27	0.308305	9:46:16 AM	2.0000	2.0000	1.951
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	519	1.42	467.701708	1:09:52 PM	1.9650	1.9695	2.052
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	526	1.44	139.650000	11:59:38 AM	1.8900	1.8852	1.943
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	573	1.57	-	-	-	-	1.997
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	685	1.88	487.617000	1:30:01 PM	1.9500	1.9766	2.041
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	714	1.96	-	-	-	-	2.044
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	756	2.07	-	-	-	-	2.052
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	790	2.16	-	-	-	-	2.064

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RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	838	2.29	30.400000	11:28:24 AM	2.0500	1.9957	2.096
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	840	2.30	-	-	-	-	2.069
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	907	2.48	1216.200000	1:42:50 PM	2.0350	2.0240	2.067
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	916	2.51	-	-	-	-	2.109
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	932	2.55	50.000000	10:34:14 AM	2.0350	2.0350	2.118
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	976	2.67	107.906000	11:30:57 AM	2.0200	2.0224	2.064
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,014	2.78	-	-	-	-	2.144
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,092	2.99	63.285000	1:17:58 PM	2.3000	2.3226	2.242
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,161	3.18	-	-	-	-	2.194
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,302	3.57	14.192500	11:29:41 AM	2.1650	2.1538	2.244
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,341	3.67	-	-	-	-	2.274
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,385	3.79	-	-	-	-	2.267
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,448	3.96	-	-	-	-	2.287
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,463	4.01	0.460000	10:23:04 AM	2.4200	2.4200	2.315
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,521	4.16	-	-	-	-	2.248
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,546	4.23	-	-	-	-	2.317
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,698	4.65	-	-	-	-	2.457
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,700	4.65	-	-	-	-	2.362
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,820	4.98	18725.211000	1:57:57 PM	2.3900	2.3923	2.395
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,848	5.06	-	-	-	-	2.461
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,889	5.17	-	-	-	-	2.415
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,929	5.28	-	-	-	-	2.426
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,980	5.42	-	-	-	-	2.438
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,006	5.49	8.140000	11:26:05 AM	2.4000	2.3854	2.362
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,224	6.09	50.050000	10:49:41 AM	2.7500	2.6501	2.671
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,254	6.17	-	-	-	-	2.519
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,302	6.30	-	-	-	-	2.539
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,386	6.53	75.000000	10:00:17 AM	2.7500	2.7500	2.769
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,450	6.71	-	-	-	-	2.648
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,575	7.05	-	-	-	-	2.565
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,773	7.59	-	-	-	-	2.608
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,030	8.30	-	-	-	-	2.619
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,067	8.40	600.500000	1:58:56 PM	2.5000	2.5000	2.501
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,569	9.77	-	-	-	-	2.632
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,612	9.89	717.000000	11:52:04 AM	2.5250	2.5187	2.528

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RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,631	9.94	-	-	-	-	2.628
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,813	10.44	-	-	-	-	2.632
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,987	10.92	204.694718	1:40:47 PM	2.5500	2.5620	2.563
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,065	11.13	-	-	-	-	2.646
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,185	11.46	1.000000	10:54:04 AM	3.5000	3.5000	2.727
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,213	11.54	52.200000	11:57:32 AM	3.1250	3.1195	2.699
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,423	12.11	-	-	-	-	2.719
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,486	12.28	-	-	-	-	2.734
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,598	12.59	18.925000	11:31:38 AM	3.5000	3.3851	3.392
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,192	14.22	-	-	-	-	2.901
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,521	15.12	-	-	-	-	2.964
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,598	15.33	62.000000	10:18:40 AM	3.2249	3.2252	3.224
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,886	16.12	-	-	-	-	3.046
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,117	16.75	0.700000	11:31:43 AM	3.7000	3.7000	3.110
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,207	16.99	10.620000	10:53:08 AM	3.6950	3.7094	3.135
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,276	17.18	114.991000	11:53:50 AM	3.6000	3.6274	3.611
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,397	17.51	-	-	-	-	3.192
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,733	18.43	50.000000	9:38:05 AM	3.1550	3.1550	3.162
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,327	20.06	-	-	-	-	3.591