

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 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	1	0.00	-	-	-	-	-
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	7	0.02	-	-	-	-	1.124
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	14	0.04	19.224000	9:30:05 AM	1.0500	1.0500	1.157
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	21	0.06	1621.020000	1:11:04 PM	1.1500	1.1006	1.098
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	28	0.08	10.000000	1:43:11 PM	1.6500	1.6500	1.637
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	28	0.08	-	-	-	-	1.228
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	35	0.10	1568.963000	1:54:21 PM	1.1510	1.1465	1.150
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	42	0.12	10.030000	10:50:27 AM	1.1000	1.1000	1.230
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	49	0.13	2.000000	10:16:17 AM	1.0600	1.0600	1.212
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	56	0.15	3.860000	11:13:46 AM	1.0750	1.0750	1.174
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	63	0.17	7.468000	11:28:19 AM	1.0750	1.0749	1.124
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	70	0.19	12.416000	1:13:42 PM	1.0750	1.0755	1.160
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	77	0.21	32.047600	11:37:43 AM	1.2000	1.1108	1.114
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	84	0.23	451.425000	1:38:10 PM	1.1250	1.1185	1.123
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	84	0.23	7.455000	10:50:37 AM	1.1100	1.1100	1.120
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	91	0.25	1104.632800	1:56:44 PM	1.1250	1.1229	1.149
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	98	0.27	6.518000	10:58:21 AM	1.1250	1.1250	1.194
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	105	0.29	-	-	-	-	1.251
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	112	0.31	-	-	-	-	1.409
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	119	0.33	-	-	-	-	1.734
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	119	0.33	-	-	-	-	1.321
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	126	0.35	-	-	-	-	1.306
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	132	0.36	-	-	-	-	1.596
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	140	0.38	21.082000	1:49:26 PM	1.2500	1.2500	1.470
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	147	0.40	10.314000	1:33:09 PM	1.2550	1.2510	1.411
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	154	0.42	5.000000	10:50:27 AM	1.5000	1.5000	1.601
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	159	0.44	307.020000	1:40:14 PM	1.7000	1.6514	1.690
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	161	0.44	-	-	-	-	1.315
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	168	0.46	55.101000	1:46:22 PM	1.3650	1.3616	1.397
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	175	0.48	409.849400	1:22:15 PM	1.3800	1.3799	1.380
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	182	0.50	1307.446000	1:58:52 PM	1.3800	1.3770	1.377
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	189	0.52	33.500000	11:28:25 AM	1.4000	1.4224	1.656
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	196	0.54	41.700000	1:03:16 PM	1.7150	1.7166	1.729
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	196	0.54	-	-	-	-	1.487
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	203	0.56	-	-	-	-	1.504

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RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	210	0.58	-	-	-	-	1.523
RPG B 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	213	0.58	320.000000	1:33:57 PM	1.7000	1.7102	1.742
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	231	0.63	6.500000	11:13:56 AM	1.4250	1.4250	1.579
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	238	0.65	2.206000	10:55:51 AM	1.5750	1.5727	1.635
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	245	0.67	743.890000	11:28:23 AM	1.6000	1.6608	1.635
RPG B 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	252	0.69	1.060000	1:01:20 PM	1.7500	1.7500	1.769
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	252	0.69	601.893000	1:52:59 PM	1.6500	1.6059	1.620
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	259	0.71	44.901000	1:10:37 PM	1.6350	1.6443	1.717
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	266	0.73	-	-	-	-	1.746
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	273	0.75	-	-	-	-	1.703
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	280	0.77	3.535000	10:38:16 AM	1.6250	1.6250	1.702
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	287	0.79	1.060000	10:35:10 AM	1.6750	1.6750	1.759
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	294	0.81	3.506000	11:27:44 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	298	0.82	381.800000	1:01:16 PM	1.7500	1.7596	1.807
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	301	0.82	12.200000	11:06:59 AM	1.7250	1.7250	1.752
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	308	0.84	3.700000	11:10:31 AM	1.7000	1.7000	1.765
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	315	0.86	-	-	-	-	1.753
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	322	0.88	42.708000	11:08:02 AM	1.7300	1.7298	1.728
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	329	0.90	41.500000	1:14:30 PM	1.7300	1.7300	1.756
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	336	0.92	-	-	-	-	1.743
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	343	0.94	3.950000	11:26:58 AM	1.7350	1.7305	1.754
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	350	0.96	-	-	-	-	1.747
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	357	0.98	25.100000	1:25:12 PM	1.7350	1.7354	1.746
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	364	1.00	1265.891000	1:59:14 PM	1.7400	1.7407	1.750
RPG B 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	427	1.17	-	-	-	-	1.913
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	462	1.27	-	-	-	-	1.948
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	518	1.42	42.000000	1:56:48 PM	1.9500	1.9720	2.043
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	525	1.44	358.040000	1:10:22 PM	1.8600	1.8605	1.938
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	572	1.57	-	-	-	-	1.995
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	684	1.87	39.600000	1:57:13 PM	1.9500	1.9616	2.038
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	713	1.95	-	-	-	-	2.046
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	755	2.07	-	-	-	-	2.054
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	789	2.16	-	-	-	-	2.066
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	837	2.29	65.950000	1:02:52 PM	2.0100	2.0142	2.093
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	839	2.30	-	-	-	-	2.072

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	906	2.48	189.639000	1:38:32 PM	2.0300	2.0133	2.061
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	915	2.51	-	-	-	-	2.111
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	931	2.55	-	-	-	-	2.118
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	975	2.67	115.200000	1:53:23 PM	2.0300	2.0218	2.063
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,013	2.77	-	-	-	-	2.145
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,091	2.99	54.311000	1:19:19 PM	2.2000	2.2112	2.239
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,160	3.18	-	-	-	-	2.194
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,301	3.56	75.330000	1:04:09 PM	2.1100	2.1048	2.265
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,340	3.67	-	-	-	-	2.269
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,384	3.79	-	-	-	-	2.263
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,447	3.96	-	-	-	-	2.282
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,462	4.00	-	-	-	-	2.308
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,520	4.16	-	-	-	-	2.248
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,545	4.23	-	-	-	-	2.311
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,697	4.65	301.000000	1:57:18 PM	2.1900	2.2029	2.227
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,699	4.65	-	-	-	-	2.355
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,819	4.98	15274.805000	1:59:45 PM	2.3925	2.3912	2.394
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,847	5.06	-	-	-	-	2.460
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,888	5.17	-	-	-	-	2.407
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,928	5.28	-	-	-	-	2.418
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,979	5.42	-	-	-	-	2.431
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,005	5.49	10.302700	1:18:56 PM	2.4200	2.4011	2.364
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,223	6.09	7.600000	11:28:00 AM	2.9000	2.8066	2.671
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,253	6.17	-	-	-	-	2.512
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,301	6.30	-	-	-	-	2.533
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,385	6.53	-	-	-	-	2.768
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,449	6.71	689.000000	10:31:01 AM	2.6484	2.6484	2.667
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,574	7.05	-	-	-	-	2.566
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,772	7.59	620.000000	11:39:00 AM	2.6000	2.6002	2.620
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,029	8.29	-	-	-	-	2.628
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,066	8.39	4.300000	11:37:36 AM	2.4950	2.4973	2.499
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,568	9.77	-	-	-	-	2.645
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,611	9.89	115.300000	11:39:58 AM	2.5355	2.5356	2.543
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,630	9.94	-	-	-	-	2.640
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,812	10.44	-	-	-	-	2.642

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,986	10.91	750.000000	10:45:53 AM	2.5500	2.5500	2.563
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,064	11.13	-	-	-	-	2.652
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,184	11.46	5.000000	11:16:59 AM	3.2500	3.2500	2.726
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,212	11.53	2.000000	9:01:58 AM	3.2500	3.2500	2.702
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,422	12.11	-	-	-	-	2.722
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,485	12.28	-	-	-	-	2.736
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,597	12.59	117.404000	1:42:17 PM	3.4000	3.2504	3.260
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,191	14.21	0.534000	10:45:59 AM	3.3000	3.3000	2.901
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,520	15.11	0.340000	10:46:20 AM	3.3000	3.3000	2.964
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,597	15.32	-	-	-	-	3.224
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,885	16.11	-	-	-	-	3.046
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,116	16.75	1.200000	11:25:08 AM	3.6800	3.6800	3.109
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,206	16.99	-	-	-	-	3.134
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,275	17.18	5.590000	11:16:42 AM	3.7000	3.6500	3.584
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,396	17.51	-	-	-	-	3.190
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,732	18.43	6.000000	9:50:12 AM	3.1500	3.1500	3.162
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,326	20.06	58.800000	1:10:51 PM	3.6550	3.5977	3.591