

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 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	1	0.00	-	-	-	-	-
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	8	0.02	2.000000	11:39:47 AM	1.3000	1.3000	1.158
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	15	0.04	25.117000	11:43:33 AM	1.1500	1.1692	1.102
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	22	0.06	-	-	-	-	1.615
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	22	0.06	30.500000	1:25:20 PM	1.1500	1.1500	1.194
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	29	0.08	875.217000	1:52:19 PM	1.1000	1.1605	1.166
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	36	0.10	50.303000	9:54:45 AM	1.1675	1.1675	1.200
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	43	0.12	2.521000	1:29:31 PM	1.0650	1.0621	1.174
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	50	0.14	-	-	-	-	1.162
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	57	0.16	-	-	-	-	1.127
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	64	0.18	0.600000	9:27:02 AM	1.1000	1.1000	1.141
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	71	0.19	1007.204000	11:09:47 AM	1.1700	1.1695	1.166
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	78	0.21	33.156000	11:57:40 AM	1.1600	1.1045	1.123
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	78	0.21	5.009000	10:47:19 AM	1.1250	1.1450	1.125
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	85	0.23	343.084000	11:54:24 AM	1.1300	1.1397	1.150
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	92	0.25	660.426000	1:52:23 PM	1.1350	1.1257	1.129
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	99	0.27	-	-	-	-	1.216
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	106	0.29	-	-	-	-	1.312
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	113	0.31	-	-	-	-	1.651
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	113	0.31	2.000000	11:43:50 AM	1.2500	1.2500	1.267
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	120	0.33	-	-	-	-	1.191
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	126	0.35	-	-	-	-	1.438
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	134	0.37	-	-	-	-	1.381
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	141	0.39	140.000000	11:40:14 AM	1.2750	1.2750	1.304
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	148	0.41	105.000000	11:37:42 AM	1.3750	1.3750	1.437
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	153	0.42	1.000000	10:59:41 AM	1.6700	1.6700	1.580
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	155	0.42	0.500000	11:54:30 AM	1.3000	1.3000	1.333
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	162	0.44	266.315000	1:57:38 PM	1.3250	1.3798	1.385
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	169	0.46	107.580000	1:03:06 PM	1.3800	1.3796	1.389
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	176	0.48	801.673100	1:47:32 PM	1.3750	1.3852	1.390
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	183	0.50	822.636000	1:54:36 PM	1.3850	1.4011	1.410
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	190	0.52	2.039000	9:51:32 AM	1.8000	1.8000	1.684
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	190	0.52	-	-	-	-	1.453
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	197	0.54	-	-	-	-	1.473
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	204	0.56	-	-	-	-	1.494

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RPG B 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	207	0.57	383.950000	1:56:04 PM	1.6900	1.6900	1.711
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	225	0.62	-	-	-	-	1.648
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	232	0.64	-	-	-	-	1.597
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	239	0.65	-	-	-	-	1.639
RPG B 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	246	0.67	-	-	-	-	1.695
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	246	0.67	320.312000	11:25:52 AM	1.6500	1.6405	1.649
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	253	0.69	208.000000	1:28:35 PM	1.6355	1.6783	1.698
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	260	0.71	-	-	-	-	1.700
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	267	0.73	0.427000	10:17:53 AM	1.7000	1.7000	1.687
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	274	0.75	305.366000	10:36:56 AM	1.6250	1.7000	1.710
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	281	0.77	-	-	-	-	1.742
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	288	0.79	1.000000	11:00:28 AM	1.7000	1.7000	1.726
RPG B 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	292	0.80	123.950000	1:50:37 PM	1.7350	1.7446	1.831
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	295	0.81	-	-	-	-	1.750
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	302	0.83	6.711000	1:11:51 PM	1.7500	1.7287	1.710
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	309	0.85	-	-	-	-	1.756
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	316	0.87	1.000000	10:24:09 AM	1.7500	1.7500	1.732
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	323	0.88	-	-	-	-	1.758
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	330	0.90	-	-	-	-	1.739
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	337	0.92	3.000000	1:09:52 PM	1.7350	1.7350	1.745
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	344	0.94	-	-	-	-	1.748
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	351	0.96	3.800000	11:40:02 AM	1.7350	1.7307	1.746
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	358	0.98	120.767000	1:22:41 PM	1.7350	1.7352	1.749
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	365	1.00	251.908000	1:54:59 PM	1.7500	1.7421	1.785
RPG B 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	421	1.15	6.000000	11:17:36 AM	1.9200	1.9200	1.917
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	456	1.25	4.900000	11:16:04 AM	2.1000	2.1000	1.873
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	512	1.40	71.710432	1:07:39 PM	2.0000	2.0178	2.056
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	519	1.42	172.000000	1:12:26 PM	1.8900	1.8889	1.971
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	566	1.55	-	-	-	-	1.972
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	678	1.86	35.000000	1:13:36 PM	2.0200	2.0200	2.030
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	707	1.94	-	-	-	-	2.030
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	749	2.05	-	-	-	-	2.043
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	783	2.14	-	-	-	-	2.054
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	831	2.28	6.700000	10:10:52 AM	2.0750	2.0563	2.025
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	833	2.28	-	-	-	-	2.065

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	900	2.46	681.030000	1:47:44 PM	2.0155	2.0203	2.070
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	909	2.49	-	-	-	-	2.097
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	925	2.53	0.200000	9:29:27 AM	2.0750	2.0750	2.112
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	969	2.65	5.000000	10:08:58 AM	2.1500	2.1500	2.042
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,007	2.76	-	-	-	-	2.130
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,085	2.97	40.805000	1:22:52 PM	2.3750	2.3506	2.220
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,154	3.16	-	-	-	-	2.178
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,295	3.55	95.500000	1:41:13 PM	2.1250	2.1332	2.171
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,334	3.65	-	-	-	-	2.244
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,378	3.77	-	-	-	-	2.247
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,441	3.95	-	-	-	-	2.266
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,456	3.99	10.090000	1:35:53 PM	2.4500	2.4500	2.282
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,514	4.15	-	-	-	-	2.177
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,539	4.21	-	-	-	-	2.296
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,691	4.63	-	-	-	-	2.216
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,693	4.64	-	-	-	-	2.341
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,813	4.96	58887.130000	1:55:30 PM	2.4350	2.4699	2.467
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,841	5.04	0.700000	9:25:06 AM	2.5000	2.5000	2.496
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,882	5.15	-	-	-	-	2.395
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,922	5.26	-	-	-	-	2.406
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,973	5.40	-	-	-	-	2.420
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,999	5.47	3.400000	1:53:20 PM	2.4000	2.4335	2.383
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,217	6.07	33.700000	1:41:27 PM	2.9000	2.7816	2.597
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,247	6.15	4.250000	11:55:02 AM	2.8500	2.9426	2.498
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,295	6.28	-	-	-	-	2.515
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,379	6.51	80.000000	10:16:07 AM	2.7026	2.7026	2.726
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,443	6.69	-	-	-	-	2.628
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,568	7.03	-	-	-	-	2.563
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,766	7.57	-	-	-	-	2.593
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,023	8.28	-	-	-	-	2.639
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,060	8.38	266.900000	1:49:53 PM	2.5500	2.5419	2.549
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,562	9.75	-	-	-	-	2.682
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,605	9.87	4500.000000	1:57:20 PM	2.5745	2.5846	2.583
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,624	9.92	-	-	-	-	2.682
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,806	10.42	-	-	-	-	2.691

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,980	10.90	470.200000	1:00:52 PM	2.6980	2.6713	2.707
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,058	11.11	-	-	-	-	2.709
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,178	11.44	-	-	-	-	2.763
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,206	11.52	32.000000	1:10:35 PM	3.5000	3.3500	2.713
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,416	12.09	-	-	-	-	2.788
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,479	12.26	-	-	-	-	2.804
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,591	12.57	11.000000	1:06:46 PM	3.4000	3.3655	3.251
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,185	14.20	-	-	-	-	2.975
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,514	15.10	-	-	-	-	3.034
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,591	15.31	-	-	-	-	3.189
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,879	16.10	-	-	-	-	3.107
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,110	16.73	-	-	-	-	3.166
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,200	16.98	11.000000	11:29:11 AM	3.4500	3.1703	3.190
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,269	17.16	-	-	-	-	3.611
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,390	17.50	-	-	-	-	3.243
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,726	18.42	112.500000	11:21:43 AM	3.2490	3.2499	3.235
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,320	20.04	10.000000	1:40:01 PM	3.7750	3.7750	3.661