

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 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	7	0.02	-	-	-	-	1.106
RPGb 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	14	0.04	-	-	-	-	1.740
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	14	0.04	41.201000	9:52:15 AM	1.1450	1.1408	1.147
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	21	0.06	789.918000	1:53:48 PM	1.1450	1.0830	1.104
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	28	0.08	62.320000	1:26:19 PM	1.0750	1.1056	1.200
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	35	0.10	12.262000	10:48:16 AM	1.0750	1.0832	1.138
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	42	0.12	3.000000	10:59:54 AM	1.1000	1.1000	1.140
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	49	0.13	111.900000	1:43:00 PM	1.2000	1.1603	1.167
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	56	0.15	8.038000	11:28:28 AM	1.1050	1.1494	1.139
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	63	0.17	38.653000	11:55:18 AM	1.1500	1.1211	1.160
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	70	0.19	245.853000	1:03:33 PM	1.1000	1.1666	1.157
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	70	0.19	206.000000	10:38:20 AM	1.2000	1.2000	1.207
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	77	0.21	11.064000	10:29:32 AM	1.1000	1.1000	1.150
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	84	0.23	1079.313000	1:45:33 PM	1.1550	1.1540	1.155
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	91	0.25	3824.361200	1:57:52 PM	1.1550	1.1631	1.172
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	98	0.27	-	-	-	-	1.265
RPGb 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	105	0.29	20.000000	11:17:34 AM	1.7060	1.7060	1.752
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	105	0.29	-	-	-	-	1.255
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	112	0.31	-	-	-	-	1.191
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	118	0.32	-	-	-	-	1.351
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	126	0.35	12.740000	1:11:45 PM	1.2500	1.2912	1.337
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	133	0.36	-	-	-	-	1.278
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	140	0.38	30.000000	10:04:05 AM	1.3000	1.3000	1.436
RPGb 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	145	0.40	19.760000	1:11:33 PM	1.6250	1.6361	1.670
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	147	0.40	123.894000	11:55:05 AM	1.3000	1.3219	1.313
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	154	0.42	20.000000	11:44:44 AM	1.4250	1.4250	1.385
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	161	0.44	119.205800	1:36:52 PM	1.3900	1.4057	1.393
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	168	0.46	21.690000	1:09:22 PM	1.3900	1.3900	1.388
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	175	0.48	1122.474000	1:25:42 PM	1.3950	1.4059	1.403
RPGb 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	182	0.50	1.500000	1:16:12 PM	1.7750	1.7750	1.751
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	182	0.50	421.843000	1:55:36 PM	1.4155	1.4228	1.433
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	189	0.52	-	-	-	-	1.470
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	196	0.54	-	-	-	-	1.508
RPGb 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	199	0.55	2036.467000	1:34:13 PM	1.7800	1.7689	1.794
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	217	0.59	1.830000	11:11:23 AM	1.4250	1.4250	1.609

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RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	224	0.61	-	-	-	-	1.583
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	231	0.63	1045.961000	1:57:51 PM	1.6000	1.6223	1.637
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	238	0.65	4.500000	11:30:22 AM	1.7500	1.7500	1.775
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	238	0.65	271.914000	1:15:21 PM	1.6250	1.6828	1.671
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	245	0.67	72.081000	1:17:50 PM	1.6500	1.6507	1.702
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	252	0.69	361.510000	1:02:38 PM	1.6750	1.7434	1.752
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	259	0.71	-	-	-	-	1.681
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	266	0.73	-	-	-	-	1.680
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	273	0.75	1.000000	10:36:35 AM	1.7000	1.7000	1.775
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	280	0.77	2.278000	11:34:38 AM	1.7000	1.7000	1.723
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	284	0.78	8.739000	1:55:30 PM	2.0000	1.7958	1.838
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	287	0.79	0.830000	10:52:34 AM	1.7250	1.7250	1.765
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	294	0.81	4.000000	11:07:54 AM	1.7250	1.7250	1.747
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	301	0.82	-	-	-	-	1.770
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	308	0.84	4.487000	11:57:41 AM	1.7500	1.7473	1.742
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	315	0.86	9.300000	10:49:46 AM	1.7500	1.7500	1.761
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	322	0.88	4.400000	1:18:06 PM	1.7300	1.7300	1.755
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	329	0.90	10.726000	10:36:37 AM	1.7600	1.7600	1.769
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	336	0.92	-	-	-	-	1.789
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	343	0.94	15.100000	10:26:10 AM	1.7500	1.7500	1.788
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	350	0.96	43.969000	1:10:41 PM	1.7500	1.7571	1.789
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	357	0.98	42.921000	1:36:12 PM	1.7500	1.7533	1.784
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	364	1.00	869.766000	1:58:33 PM	1.6000	1.7726	1.788
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	413	1.13	-	-	-	-	1.942
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	448	1.23	1.900000	10:21:31 AM	1.9500	1.9500	2.032
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	504	1.38	13.200000	11:39:26 AM	1.9500	1.9500	2.008
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	511	1.40	32.320000	11:44:33 AM	2.0000	1.9255	1.925
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	558	1.53	-	-	-	-	2.038
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	670	1.83	706.500000	1:05:24 PM	2.1000	2.1000	2.161
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	699	1.91	-	-	-	-	2.128
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	741	2.03	-	-	-	-	2.152
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	775	2.12	-	-	-	-	2.169
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	823	2.25	50.600000	1:28:34 PM	2.1500	2.0542	2.226
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	825	2.26	1.500000	1:38:21 PM	2.1750	2.1750	2.191
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	892	2.44	271.450000	1:39:41 PM	2.1200	2.1390	2.170

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	901	2.47	-	-	-	-	2.232
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	917	2.51	104.300000	11:58:09 AM	2.1125	2.1257	2.254
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	961	2.63	10.000000	10:48:36 AM	2.1500	2.1500	2.154
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	999	2.74	-	-	-	-	2.281
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,077	2.95	22.400000	1:58:37 PM	2.6000	2.4847	2.436
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,146	3.14	-	-	-	-	2.349
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,287	3.52	95.050000	1:05:56 PM	2.3000	2.1751	2.252
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,326	3.63	-	-	-	-	2.421
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,370	3.75	-	-	-	-	2.433
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,433	3.92	-	-	-	-	2.456
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,448	3.96	5.396506	10:04:32 AM	2.4000	2.4000	2.335
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,506	4.12	50.000000	10:41:52 AM	2.3600	2.3600	2.387
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,531	4.19	-	-	-	-	2.487
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,683	4.61	99.100000	11:57:35 AM	2.4750	2.5296	2.557
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,685	4.61	-	-	-	-	2.533
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,805	4.94	2246.585000	1:53:33 PM	2.6550	2.6553	2.680
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,833	5.02	2.630000	1:40:02 PM	2.7000	2.6894	2.629
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,874	5.13	-	-	-	-	2.586
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,914	5.24	-	-	-	-	2.595
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,965	5.38	-	-	-	-	2.607
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,991	5.45	200.000000	9:33:43 AM	2.7250	2.7250	2.743
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,209	6.05	36.000000	1:58:07 PM	2.8500	2.9542	2.834
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,239	6.13	-	-	-	-	2.671
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,287	6.26	-	-	-	-	2.682
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,371	6.49	2.000000	10:40:51 AM	3.0000	3.0000	2.724
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,435	6.67	-	-	-	-	2.736
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,560	7.01	-	-	-	-	2.725
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,758	7.55	-	-	-	-	2.700
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,015	8.26	-	-	-	-	2.785
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,052	8.36	1095.600000	11:30:12 AM	2.8150	2.7960	2.789
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,554	9.73	100.000000	9:39:40 AM	2.8750	2.8750	2.885
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,597	9.85	7.000000	-	-	-	2.695
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,616	9.90	-	-	-	-	2.846
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,798	10.40	-	-	-	-	2.865
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,972	10.88	121.000000	11:52:58 AM	2.9000	2.9620	2.989

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,050	11.09	-	-	-	-	2.896
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,170	11.42	200.000000	11:32:29 AM	2.9249	2.9249	2.940
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,198	11.49	-	-	-	-	2.907
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,408	12.07	-	-	-	-	2.987
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,471	12.24	-	-	-	-	3.007
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,583	12.55	22.200000	1:24:43 PM	3.5000	3.4926	3.205
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,177	14.17	-	-	-	-	3.214
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,506	15.08	-	-	-	-	3.293
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,583	15.29	15.000000	10:43:21 AM	3.8500	3.8500	3.379
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,871	16.07	-	-	-	-	3.402
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,102	16.71	-	-	-	-	3.483
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,192	16.95	-	-	-	-	3.515
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,261	17.14	120.310000	1:39:59 PM	3.7500	3.7502	3.762
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,382	17.47	300.000000	1:12:30 PM	3.5673	3.5673	3.578
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,718	18.39	-	-	-	-	3.471
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,312	20.02	189.000000	1:17:27 PM	3.7750	3.7651	3.779