

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 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	7	0.02	-	-	-	-	1.630
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	7	0.02	-	-	-	-	1.089
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	14	0.04	68.216400	11:04:23 AM	1.0000	1.0232	1.056
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	21	0.06	-	-	-	-	1.124
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	28	0.08	13.020000	9:55:26 AM	1.1000	1.1000	1.108
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	35	0.10	-	-	-	-	1.086
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	42	0.12	6.762604	11:41:42 AM	1.0750	1.0765	1.119
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	49	0.13	8.260000	10:31:51 AM	1.1000	1.1000	1.104
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	56	0.15	5.000000	10:25:15 AM	1.1400	1.1400	1.155
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	63	0.17	44.663000	11:33:09 AM	1.1000	1.1000	1.131
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	63	0.17	36.700000	-	-	-	1.123
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	70	0.19	1.501000	10:27:23 AM	1.1150	1.1150	1.137
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	77	0.21	19.929000	9:40:23 AM	1.1400	1.1400	1.155
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	84	0.23	2.500000	10:24:33 AM	1.1500	1.1500	1.171
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	91	0.25	3355.926400	1:59:23 PM	1.1350	1.1525	1.162
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	98	0.27	-	-	-	-	1.710
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	98	0.27	-	-	-	-	1.227
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	105	0.29	5.000000	10:52:52 AM	1.2000	1.2000	1.205
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	111	0.30	5.146000	1:38:06 PM	1.1750	1.1750	1.299
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	119	0.33	28.953000	1:08:04 PM	1.2000	1.2000	1.318
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	126	0.35	22.035000	11:59:49 AM	1.2750	1.2750	1.271
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	133	0.36	5.570000	1:24:19 PM	1.3000	1.2951	1.392
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	138	0.38	129.880000	1:25:44 PM	1.7000	1.5909	1.632
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	140	0.38	211.000000	1:15:41 PM	1.2250	1.2250	1.240
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	147	0.40	5.000000	11:07:59 AM	1.4000	1.4000	1.398
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	154	0.42	533.593900	11:45:34 AM	1.4500	1.4476	1.451
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	161	0.44	9.314000	1:10:06 PM	1.4500	1.4500	1.410
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	168	0.46	835.172100	1:11:11 PM	1.5000	1.4999	1.483
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	175	0.48	16.681000	11:45:34 AM	1.8000	1.7993	1.813
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	175	0.48	453.551300	11:53:25 AM	1.5000	1.5000	1.499
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	182	0.50	1021.103800	1:59:58 PM	1.5000	1.5001	1.506
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	189	0.52	-	-	-	-	1.464
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	192	0.53	23.600000	1:15:23 PM	1.6750	1.6750	1.699
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	210	0.58	9.195000	11:30:19 AM	1.6700	1.6700	1.594
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	217	0.59	38.179000	11:30:25 AM	1.6700	1.6700	1.590

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RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	224	0.61	58.441510	1:28:17 PM	1.6300	1.6304	1.656
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	231	0.63	-	-	-	-	1.873
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	231	0.63	-	-	-	-	1.671
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	238	0.65	19.624000	11:00:22 AM	1.6810	1.6804	1.738
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	245	0.67	-	-	-	-	1.750
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	252	0.69	-	-	-	-	1.682
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	259	0.71	4.211000	1:33:03 PM	1.7500	1.7000	1.680
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	266	0.73	-	-	-	-	1.750
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	273	0.75	1.515000	11:58:31 AM	1.7000	1.7000	1.755
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	277	0.76	50.762530	1:22:53 PM	1.8150	1.7548	1.845
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	280	0.77	8.341000	11:10:32 AM	1.7000	1.7025	1.763
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	287	0.79	9.000000	11:07:23 AM	1.7250	1.7250	1.760
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	294	0.81	143.590000	9:58:11 AM	1.7650	1.7650	1.775
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	301	0.82	10.606000	1:22:57 PM	1.7500	1.7500	1.785
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	308	0.84	158.360000	11:38:56 AM	1.7500	1.8235	1.836
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	315	0.86	-	-	-	-	1.773
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	322	0.88	-	-	-	-	1.784
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	329	0.90	-	-	-	-	1.799
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	336	0.92	-	-	-	-	1.790
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	343	0.94	16.500000	11:14:34 AM	1.7750	1.7750	1.898
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	350	0.96	1.000000	10:11:34 AM	1.7850	1.7850	1.779
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	357	0.98	35.486000	1:12:18 PM	1.7900	1.7904	1.773
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	364	1.00	869.153000	1:57:32 PM	1.7950	1.7892	1.805
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	406	1.11	-	-	-	-	2.026
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	441	1.21	-	-	-	-	2.045
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	497	1.36	45.000000	11:48:09 AM	2.0000	2.0000	1.960
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	504	1.38	78.000000	11:10:22 AM	1.9750	1.9503	1.988
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	551	1.51	-	-	-	-	2.083
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	663	1.82	18.743000	1:41:08 PM	2.1500	2.1060	2.076
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	692	1.90	-	-	-	-	2.137
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	734	2.01	-	-	-	-	2.152
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	768	2.10	-	-	-	-	2.166
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	816	2.23	186.700000	11:17:05 AM	2.1750	2.1781	2.225
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	818	2.24	1.000000	11:09:06 AM	2.3000	2.3000	2.185
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	885	2.42	214.900000	1:53:21 PM	2.2300	2.2008	2.241

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	894	2.45	-	-	-	-	2.217
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	910	2.49	103.000000	1:41:22 PM	2.3500	2.2529	2.294
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	954	2.61	1038.000000	1:08:03 PM	2.1750	2.1027	2.145
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	992	2.72	-	-	-	-	2.257
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,070	2.93	178.659000	1:47:57 PM	2.4750	2.3588	2.429
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,096	3.00	3194.079110	1:58:30 PM	2.3500	2.3594	2.370
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,139	3.12	-	-	-	-	2.319
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,280	3.50	115.000000	1:55:09 PM	2.2350	2.2502	2.277
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,319	3.61	0.200000	10:30:49 AM	2.5000	2.5000	2.537
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,363	3.73	-	-	-	-	2.421
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,426	3.90	-	-	-	-	2.450
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,441	3.95	0.635401	1:42:22 PM	2.7000	2.7000	2.624
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,499	4.10	-	-	-	-	2.396
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,524	4.17	-	-	-	-	2.492
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,676	4.59	1.250000	1:54:54 PM	2.5250	2.5550	2.526
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,678	4.59	-	-	-	-	2.554
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,798	4.92	3370.400000	1:58:30 PM	2.6550	2.6511	2.672
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,826	5.00	-	-	-	-	2.630
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,867	5.11	-	-	-	-	2.629
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,907	5.22	-	-	-	-	2.643
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,958	5.36	-	-	-	-	2.661
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,984	5.43	3.330000	1:43:07 PM	2.8000	2.7459	2.764
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,202	6.03	7.500000	11:07:59 AM	3.0000	2.9267	2.897
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,232	6.11	1.450000	10:54:08 AM	2.8500	3.0748	2.756
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,280	6.24	-	-	-	-	2.770
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,364	6.47	-	-	-	-	2.807
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,428	6.65	-	-	-	-	2.825
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,553	6.99	-	-	-	-	2.843
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,751	7.53	21.620000	11:30:44 AM	2.7500	2.7500	2.816
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,008	8.24	-	-	-	-	2.897
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,045	8.34	6.000000	11:29:30 AM	2.8750	2.8563	2.884
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,547	9.71	0.100000	9:58:04 AM	3.0250	3.0250	2.998
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,590	9.83	-	-	-	-	2.795
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,609	9.88	-	-	-	-	2.994
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,791	10.38	-	-	-	-	3.042

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,965	10.86	12.000000	1:11:42 PM	2.8750	2.8763	2.901
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,043	11.07	-	-	-	-	3.116
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,163	11.40	1.222500	11:08:01 AM	3.2500	3.2500	3.168
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,191	11.47	5.000000	11:48:02 AM	3.3500	3.3500	3.161
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,401	12.05	-	-	-	-	3.006
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,464	12.22	-	-	-	-	3.022
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,576	12.53	125.400000	1:54:23 PM	3.5000	3.5538	3.567
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,170	14.16	-	-	-	-	3.199
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,499	15.06	-	-	-	-	3.270
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,576	15.27	1.300000	1:36:33 PM	3.5250	3.5250	3.398
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,864	16.06	-	-	-	-	3.352
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,095	16.69	-	-	-	-	3.707
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,185	16.93	2.000000	10:46:54 AM	3.8000	3.8000	3.613
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,254	17.12	4.480000	1:10:19 PM	3.8000	3.8348	3.796
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,375	17.45	-	-	-	-	3.666
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,711	18.37	4.300000	1:16:03 PM	3.4750	3.4750	3.486
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,305	20.00	50.000000	9:51:55 AM	3.6900	3.6900	3.703