

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 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	5	0.01	1.170000	9:30:55 AM	1.1500	1.1500	1.022
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	12	0.03	-	-	-	-	1.018
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	19	0.05	-	-	-	-	1.023
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	26	0.07	-	-	-	-	1.094
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	33	0.09	0.900000	10:18:13 AM	1.1000	1.1000	1.026
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	40	0.11	-	-	-	-	1.033
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	40	0.11	25.132000	9:28:58 AM	1.1350	1.1350	1.030
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	47	0.13	1.000000	11:29:24 AM	0.9000	0.9000	1.048
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	54	0.15	-	-	-	-	1.061
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	61	0.17	-	-	-	-	1.074
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	68	0.19	-	-	-	-	1.087
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	75	0.21	-	-	-	-	1.481
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	75	0.21	20.100000	9:53:37 AM	1.1400	1.1425	1.080
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	82	0.23	21.000000	1:38:18 PM	1.0500	1.0500	1.125
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	88	0.24	123.375000	1:56:01 PM	1.0900	1.0903	1.093
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	96	0.26	104.632000	1:01:08 PM	1.1150	1.1150	1.145
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	103	0.28	38.380000	1:12:45 PM	1.1500	1.1500	1.237
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	110	0.30	2.000000	1:29:30 PM	1.1000	1.1000	1.173
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	115	0.32	0.950000	11:45:24 AM	1.5250	1.5250	1.358
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	117	0.32	-	-	-	-	1.231
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	124	0.34	52.697300	1:36:39 PM	1.3000	1.3000	1.300
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	131	0.36	-	-	-	-	1.285
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	138	0.38	-	-	-	-	1.281
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	145	0.40	-	-	-	-	1.433
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	152	0.42	5.445964	11:58:46 AM	1.6500	1.6500	1.591
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	152	0.42	175.010000	1:43:51 PM	1.4500	1.4500	1.513
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	159	0.44	8.000000	10:48:54 AM	1.5000	1.5000	1.516
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	166	0.45	8.000000	11:02:15 AM	1.5750	1.5794	1.591
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	169	0.46	-	-	-	-	1.568
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	173	0.47	427.950000	1:22:51 PM	1.5850	1.5884	1.588
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	180	0.49	159.000000	9:54:58 AM	1.5500	1.5656	1.585
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	187	0.51	1.005000	9:45:20 AM	1.6000	1.6000	1.592
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	194	0.53	80.000000	10:31:41 AM	1.6100	1.6100	1.610
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	201	0.55	136.505000	10:40:59 AM	1.6100	1.6248	1.629
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	208	0.57	-	-	-	-	1.651

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RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	208	0.57	-	-	-	-	1.680
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	215	0.59	-	-	-	-	1.686
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	222	0.61	-	-	-	-	1.675
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	229	0.63	-	-	-	-	1.681
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	236	0.65	-	-	-	-	1.750
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	243	0.67	-	-	-	-	1.725
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	250	0.68	10.000000	1:10:03 PM	1.7000	1.7000	1.700
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	254	0.70	34.400000	11:09:02 AM	1.7950	1.7908	1.839
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	257	0.70	-	-	-	-	1.746
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	264	0.72	-	-	-	-	1.771
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	271	0.74	-	-	-	-	1.775
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	278	0.76	-	-	-	-	1.785
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	285	0.78	1.000000	9:44:08 AM	1.7750	1.7750	1.799
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	292	0.80	-	-	-	-	1.797
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	299	0.82	-	-	-	-	1.800
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	306	0.84	-	-	-	-	1.806
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	313	0.86	-	-	-	-	1.810
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	320	0.88	-	-	-	-	1.823
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	327	0.90	30.000000	1:27:05 PM	1.8000	1.8000	1.767
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	334	0.91	-	-	-	-	1.825
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	341	0.93	-	-	-	-	1.833
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	355	0.97	22.480000	1:18:58 PM	1.8000	1.7933	1.813
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	362	0.99	56.440000	1:56:23 PM	1.8000	1.7998	1.860
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	383	1.05	-	-	-	-	1.815
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	418	1.14	-	-	-	-	1.965
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	474	1.30	40.000000	11:16:58 AM	1.9500	1.9500	1.834
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	481	1.32	63.930000	11:15:41 AM	1.9250	1.9041	1.887
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	528	1.45	-	-	-	-	1.925
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	640	1.75	45.000000	11:09:37 AM	2.0000	2.0000	2.004
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	669	1.83	-	-	-	-	2.031
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	711	1.95	-	-	-	-	2.063
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	745	2.04	-	-	-	-	2.087
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	793	2.17	1768.500000	1:39:36 PM	2.0300	2.0352	2.038
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	795	2.18	-	-	-	-	2.112
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	862	2.36	324.500000	1:23:21 PM	2.1000	2.0512	2.057

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	871	2.39	-	-	-	-	2.166
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	887	2.43	-	-	-	-	2.255
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	931	2.55	13.142000	11:55:38 AM	2.2250	2.2061	2.236
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	969	2.65	-	-	-	-	2.227
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,047	2.87	3.200000	1:03:39 PM	2.3350	2.3977	2.417
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,073	2.94	199.430000	11:26:04 AM	2.2000	2.1945	2.200
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,116	3.06	-	-	-	-	2.317
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,257	3.44	5.200000	11:40:12 AM	2.2500	2.2933	2.270
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,296	3.55	164.830000	1:50:37 PM	2.5000	2.5000	2.561
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,340	3.67	-	-	-	-	2.432
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,403	3.84	-	-	-	-	2.464
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,418	3.88	330.900000	1:52:51 PM	2.6500	2.6710	2.667
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,476	4.04	-	-	-	-	2.430
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,501	4.11	-	-	-	-	2.510
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,653	4.53	-	-	-	-	2.654
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,655	4.53	-	-	-	-	2.575
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,775	4.86	13315.715000	1:59:56 PM	2.5750	2.5957	2.576
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,803	4.94	170.500000	11:07:26 AM	2.6650	2.6679	2.678
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,844	5.05	-	-	-	-	2.652
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,884	5.16	-	-	-	-	2.664
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,935	5.30	-	-	-	-	2.696
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,961	5.37	10351.470000	1:59:55 PM	2.6250	2.6555	2.634
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,179	5.97	1.125000	1:18:07 PM	2.9000	2.9000	2.849
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,209	6.05	3.000000	9:26:44 AM	3.0000	3.0000	2.772
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,257	6.18	-	-	-	-	2.797
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,341	6.41	-	-	-	-	2.777
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,405	6.59	4.279000	11:32:18 AM	2.8000	2.9052	2.799
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,530	6.93	-	-	-	-	3.045
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,728	7.47	-	-	-	-	2.846
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,985	8.17	-	-	-	-	2.891
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,022	8.27	1107.230000	10:41:18 AM	2.7250	2.7207	2.705
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,524	9.65	-	-	-	-	2.974
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,567	9.77	91.120000	1:50:05 PM	2.7500	2.7556	2.763
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,586	9.82	-	-	-	-	2.832
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,768	10.32	-	-	-	-	2.838

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,942	10.79	1089.000000	1:43:20 PM	2.7900	2.8009	2.795
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,020	11.01	-	-	-	-	2.878
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,140	11.34	3.000000	10:28:11 AM	3.3500	3.3500	2.893
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,168	11.41	-	-	-	-	3.275
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,378	11.99	-	-	-	-	2.973
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,441	12.16	-	-	-	-	3.416
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,553	12.47	1.500000	1:17:55 PM	3.6550	3.6183	3.250
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,147	14.09	-	-	-	-	3.307
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,476	14.99	-	-	-	-	3.457
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,553	15.20	-	-	-	-	3.680
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,841	15.99	-	-	-	-	3.608
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,072	16.62	-	-	-	-	3.798
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,162	16.87	5.000000	9:34:56 AM	3.8750	3.8750	3.723
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,231	17.06	21.600000	10:30:50 AM	3.9750	4.0044	3.826
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,352	17.39	-	-	-	-	3.788
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,688	18.31	-	-	-	-	3.823
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,282	19.94	7.800000	10:57:59 AM	4.0000	4.0000	3.877