

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 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	7	0.02	-	-	-	-	1.056
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	14	0.04	1.100000	11:14:04 AM	1.2000	1.2000	1.059
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	21	0.06	10.000000	1:11:33 PM	1.0900	1.0900	1.102
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	28	0.08	-	-	-	-	1.057
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	35	0.10	-	-	-	-	1.062
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	35	0.10	23.101000	1:07:46 PM	0.9000	0.9000	1.060
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	42	0.12	3.420000	11:57:44 AM	0.9000	0.9000	1.076
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	49	0.13	15.000000	10:30:04 AM	1.1500	1.1500	1.089
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	56	0.15	-	-	-	-	1.101
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	63	0.17	-	-	-	-	1.114
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	70	0.19	-	-	-	-	1.581
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	70	0.19	3.140000	11:04:48 AM	1.0750	1.0750	1.110
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	77	0.21	22.115100	1:20:06 PM	1.0500	1.0500	1.118
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	83	0.23	196.834000	1:15:30 PM	1.1000	1.0900	1.093
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	91	0.25	2480.707400	1:53:59 PM	1.0975	1.0994	1.100
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	98	0.27	-	-	-	-	1.235
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	105	0.29	5.860000	1:21:01 PM	1.1000	1.1000	1.128
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	110	0.30	-	-	-	-	1.511
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	112	0.31	6.070000	11:14:07 AM	1.1250	1.1250	1.246
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	119	0.33	151.930000	11:28:34 AM	1.3000	1.3002	1.300
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	126	0.35	28.810000	11:55:53 AM	1.2750	1.2684	1.303
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	133	0.36	2.050000	11:51:16 AM	1.2500	1.2500	1.311
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	140	0.38	-	-	-	-	1.575
RPG 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	147	0.40	-	-	-	-	1.547
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	147	0.40	73.086000	1:57:35 PM	1.4255	1.4563	1.512
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	154	0.42	58.376000	1:43:32 PM	1.5000	1.4575	1.507
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	161	0.44	35.420000	10:33:04 AM	1.5750	1.5548	1.588
RPG 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	164	0.45	-	-	-	-	1.600
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	168	0.46	88.159100	1:17:04 PM	1.5750	1.5810	1.585
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	175	0.48	418.589400	10:40:47 AM	1.5800	1.5800	1.583
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	182	0.50	2544.645000	1:49:59 PM	1.5855	1.5972	1.596
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	189	0.52	2.900000	11:46:48 AM	1.6000	1.6000	1.610
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	196	0.54	42.575000	11:36:55 AM	1.6000	1.6048	1.625
RPG 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	203	0.56	-	-	-	-	1.688
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	203	0.56	-	-	-	-	1.608

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RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	210	0.58	-	-	-	-	1.661
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	217	0.59	-	-	-	-	1.657
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	224	0.61	-	-	-	-	1.664
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	231	0.63	48.700000	1:39:42 PM	1.6850	1.6883	1.750
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	238	0.65	-	-	-	-	1.708
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	245	0.67	6.600000	11:04:39 AM	1.7000	1.7000	1.683
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	249	0.68	8.100000	1:06:36 PM	1.7550	1.7501	1.850
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	252	0.69	-	-	-	-	1.723
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	259	0.71	-	-	-	-	1.755
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	266	0.73	1.500000	9:28:25 AM	1.7750	1.7750	1.754
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	273	0.75	-	-	-	-	1.752
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	280	0.77	-	-	-	-	1.789
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	287	0.79	-	-	-	-	1.792
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	294	0.81	-	-	-	-	1.852
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	301	0.82	-	-	-	-	1.888
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	308	0.84	-	-	-	-	1.921
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	315	0.86	-	-	-	-	1.960
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	322	0.88	100.000000	10:08:28 AM	1.7650	1.7650	1.765
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	329	0.90	170.983000	10:26:47 AM	1.7800	1.7800	1.780
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	336	0.92	-	-	-	-	2.060
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	350	0.96	79.149000	1:16:07 PM	1.6000	1.7856	1.798
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	357	0.98	7.381000	1:41:49 PM	1.7900	1.7968	2.171
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	364	1.00	388.449000	1:31:05 PM	1.7875	1.7946	1.796
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	378	1.04	-	-	-	-	1.817
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	413	1.13	6.500000	10:36:00 AM	1.9500	1.9500	1.940
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	469	1.28	51.510360	10:36:18 AM	1.9400	1.9400	1.931
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	476	1.30	43.590000	11:27:49 AM	1.8750	1.9204	1.874
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	523	1.43	-	-	-	-	1.915
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	635	1.74	151.200000	11:21:11 AM	2.0000	1.9950	1.981
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	664	1.82	5.000000	10:15:52 AM	2.0500	2.0500	2.010
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	706	1.93	-	-	-	-	2.038
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	740	2.03	-	-	-	-	2.060
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	788	2.16	25.370000	1:04:36 PM	2.0410	2.0361	2.024
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	790	2.16	-	-	-	-	2.087
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	857	2.35	610.200000	1:11:43 PM	2.0800	2.0701	2.075

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	866	2.37	-	-	-	-	2.137
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	882	2.42	19.064400	11:09:34 AM	2.1500	2.1500	2.171
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	926	2.54	290.115000	1:37:07 PM	2.1750	2.1621	2.163
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	964	2.64	-	-	-	-	2.197
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,042	2.85	11.750000	1:48:33 PM	2.2750	2.2970	2.298
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,068	2.92	1527.750000	11:59:52 AM	2.1850	2.1823	2.185
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,111	3.04	-	-	-	-	2.285
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,252	3.43	27.000000	11:01:07 AM	2.2400	2.2400	2.352
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,291	3.54	8.000000	10:28:15 AM	2.7000	2.7000	2.556
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,335	3.66	-	-	-	-	2.405
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,398	3.83	-	-	-	-	2.438
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,413	3.87	20.500000	10:35:44 AM	2.6500	2.6512	2.612
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,471	4.03	-	-	-	-	2.434
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,496	4.10	-	-	-	-	2.488
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,648	4.51	8.000000	11:48:46 AM	2.6000	2.6188	2.604
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,650	4.52	-	-	-	-	2.556
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,770	4.85	4697.300000	1:46:53 PM	2.6500	2.6366	2.645
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,798	4.92	87.000000	11:47:23 AM	2.6650	2.6701	2.627
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,839	5.04	-	-	-	-	2.638
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,879	5.14	-	-	-	-	2.649
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,930	5.28	-	-	-	-	2.673
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,956	5.36	905.950000	1:42:05 PM	2.6850	2.6797	2.680
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,174	5.95	-	-	-	-	2.848
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,204	6.03	1.220000	11:31:52 AM	3.0500	2.9680	2.744
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,252	6.17	1.000000	10:57:03 AM	2.8500	2.8500	2.762
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,336	6.40	-	-	-	-	2.754
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,400	6.57	-	-	-	-	2.770
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,525	6.91	-	-	-	-	2.937
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,723	7.46	1.800000	11:08:40 AM	2.7500	2.7861	2.823
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,980	8.16	-	-	-	-	2.851
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,017	8.26	170.300000	11:58:22 AM	2.7500	2.7507	2.735
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,519	9.64	-	-	-	-	2.924
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,562	9.75	-	-	-	-	2.774
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,581	9.80	-	-	-	-	2.840
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,763	10.30	-	-	-	-	2.848

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,937	10.78	109.200000	11:51:55 AM	2.9000	2.8914	2.873
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,015	10.99	-	-	-	-	2.874
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,135	11.32	-	-	-	-	2.901
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,163	11.40	83.687200	1:10:24 PM	3.4500	3.3002	3.138
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,373	11.97	-	-	-	-	2.985
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,436	12.15	6.000000	11:06:14 AM	3.5500	3.5500	3.267
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,548	12.45	10.000000	11:10:56 AM	3.6500	3.6500	3.189
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,142	14.08	-	-	-	-	3.331
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,471	14.98	-	-	-	-	3.472
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,548	15.19	2.000000	10:55:13 AM	3.7750	3.7750	3.619
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,836	15.98	-	-	-	-	3.616
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,067	16.61	-	-	-	-	3.768
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,157	16.86	0.500000	10:48:43 AM	4.2000	4.2000	3.736
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,226	17.05	15.130000	1:58:29 PM	3.9500	3.9441	3.809
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,347	17.38	-	-	-	-	3.798
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,683	18.30	4.400000	11:16:47 AM	3.8500	3.8500	3.892
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,277	19.92	13.707000	1:07:26 PM	3.9750	3.9203	3.836