

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 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	5	0.01	-	-	-	-	-
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	12	0.03	-	-	-	-	1.035
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	12	0.03	10.000000	11:29:30 AM	1.0000	1.0000	1.079
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	19	0.05	-	-	-	-	1.035
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	26	0.07	-	-	-	-	1.035
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	33	0.09	-	-	-	-	1.040
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	40	0.11	-	-	-	-	1.051
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	47	0.13	-	-	-	-	1.149
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	47	0.13	-	-	-	-	1.062
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	54	0.15	-	-	-	-	1.073
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	60	0.16	24.800000	1:10:46 PM	0.9300	0.9300	1.097
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	68	0.19	-	-	-	-	1.067
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	75	0.21	-	-	-	-	1.088
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	82	0.23	75.694800	1:32:17 PM	1.0750	1.0655	1.079
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	87	0.24	-	-	-	-	1.298
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	89	0.24	373.966500	1:52:53 PM	1.0655	1.0637	1.072
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	96	0.26	17.267000	11:01:04 AM	1.0650	1.0654	1.130
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	103	0.28	-	-	-	-	1.190
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	110	0.30	-	-	-	-	1.115
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	117	0.32	50.000000	10:17:23 AM	1.2000	1.2000	1.290
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	124	0.34	-	-	-	-	1.528
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	124	0.34	-	-	-	-	1.306
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	131	0.36	100.069000	10:32:16 AM	1.4000	1.4001	1.378
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	138	0.38	6.000000	10:48:46 AM	1.3950	1.3950	1.400
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	141	0.39	2.800000	1:56:29 PM	1.6600	1.6654	1.492
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	145	0.40	47.890000	9:39:09 AM	1.5000	1.5000	1.446
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	152	0.42	30.000000	10:09:18 AM	1.3500	1.3500	1.453
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	159	0.44	-	-	-	-	1.580
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	166	0.45	36.000000	1:01:18 PM	1.5250	1.5233	1.585
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	173	0.47	631.108000	1:07:39 PM	1.5150	1.5128	1.521
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	180	0.49	-	-	-	-	1.622
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	180	0.49	714.193000	1:55:58 PM	1.5250	1.5169	1.528
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	187	0.51	403.020000	10:51:08 AM	1.5500	1.5498	1.573
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	194	0.53	40.137000	1:55:21 PM	1.4500	1.5338	1.617
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	201	0.55	602.100000	11:55:19 AM	1.5850	1.5849	1.611

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RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	208	0.57	300.000000	10:50:39 AM	1.6000	1.6000	1.603
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	215	0.59	62.612000	1:05:08 PM	1.5500	1.5500	1.564
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	222	0.61	482.500000	10:51:46 AM	1.6500	1.6409	1.645
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	226	0.62	-	-	-	-	1.884
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	229	0.63	-	-	-	-	1.673
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	236	0.65	-	-	-	-	1.688
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	243	0.67	-	-	-	-	1.703
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	250	0.68	4.850000	10:18:54 AM	1.7100	1.7100	1.734
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	257	0.70	-	-	-	-	1.739
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	264	0.72	0.150000	10:47:29 AM	1.7650	1.7650	1.754
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	271	0.74	-	-	-	-	1.774
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	278	0.76	-	-	-	-	1.754
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	285	0.78	300.000000	10:14:58 AM	1.7250	1.7250	2.225
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	292	0.80	274.019000	11:50:47 AM	1.7100	1.7259	1.722
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	299	0.82	200.000000	11:28:35 AM	1.7155	1.7155	1.730
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	306	0.84	-	-	-	-	1.796
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	313	0.86	-	-	-	-	1.798
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	327	0.90	-	-	-	-	1.813
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	334	0.91	-	-	-	-	1.809
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	341	0.93	-	-	-	-	1.806
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	348	0.95	10.000000	11:00:22 AM	1.7750	1.7750	1.797
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	355	0.97	-	-	-	-	1.787
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	355	0.97	1618.989000	1:44:54 PM	1.7700	1.7761	1.780
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	362	0.99	2852.903000	1:44:53 PM	1.7700	1.7791	1.784
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	390	1.07	6.800000	10:15:07 AM	1.9750	1.9750	1.855
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	446	1.22	150.000000	9:38:34 AM	1.9150	1.9150	1.893
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	453	1.24	1.000000	10:59:55 AM	1.9500	1.9500	1.880
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	500	1.37	-	-	-	-	1.897
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	612	1.68	1.000000	1:35:49 PM	1.9750	1.9750	1.908
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	641	1.76	-	-	-	-	1.976
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	683	1.87	-	-	-	-	2.035
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	717	1.96	-	-	-	-	2.061
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	765	2.09	3.200000	11:14:01 AM	2.0900	2.0900	2.051
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	767	2.10	-	-	-	-	2.096
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	834	2.28	17.215470	1:44:04 PM	2.1200	2.1150	2.139

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	843	2.31	-	-	-	-	2.149
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	859	2.35	-	-	-	-	2.180
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	903	2.47	0.700000	1:24:53 PM	2.1900	2.1900	2.210
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	941	2.58	-	-	-	-	2.217
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,019	2.79	3.350000	1:20:01 PM	2.3515	2.3529	2.421
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,045	2.86	294.710000	1:30:18 PM	2.1900	2.1964	2.204
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,088	2.98	-	-	-	-	2.320
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,229	3.37	564.590000	1:53:31 PM	2.5000	2.4006	2.388
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,268	3.47	-	-	-	-	2.415
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,312	3.59	-	-	-	-	2.463
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,375	3.77	-	-	-	-	2.503
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,390	3.81	-	-	-	-	2.612
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,448	3.96	1.000000	1:35:46 PM	2.5000	2.5000	2.545
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,473	4.03	-	-	-	-	2.564
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,625	4.45	602.000000	11:05:39 AM	2.7500	2.7301	2.674
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,627	4.45	-	-	-	-	2.645
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,747	4.78	4037.205000	1:22:51 PM	2.7700	2.7655	2.776
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,775	4.86	2069.000000	1:59:59 PM	2.8400	2.8385	2.835
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,816	4.97	-	-	-	-	2.762
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,856	5.08	-	-	-	-	2.760
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,907	5.22	-	-	-	-	2.778
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,933	5.29	182.900000	1:59:10 PM	2.8250	2.8456	2.834
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,151	5.89	0.100000	11:02:57 AM	3.1000	3.1000	3.079
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,181	5.97	-	-	-	-	2.870
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,229	6.10	-	-	-	-	2.913
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,313	6.33	-	-	-	-	2.894
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,377	6.51	-	-	-	-	2.906
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,502	6.85	-	-	-	-	2.944
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,700	7.39	50.000000	10:24:20 AM	3.0000	3.0000	2.945
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,957	8.10	-	-	-	-	2.963
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,994	8.20	451.200000	1:33:46 PM	2.9250	2.9428	2.943
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,496	9.57	2.000000	1:47:21 PM	3.0500	3.0500	2.978
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,539	9.69	-	-	-	-	2.950
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,558	9.74	-	-	-	-	2.973
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,740	10.24	-	-	-	-	2.994

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,914	10.72	508.745000	1:20:20 PM	3.2000	2.8805	2.874
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,992	10.93	-	-	-	-	3.046
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,112	11.26	4.000000	1:58:20 PM	3.4650	3.4650	3.103
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,140	11.34	6.300000	1:01:53 PM	3.3800	3.3800	3.161
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,350	11.91	-	-	-	-	3.163
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,413	12.08	1.300000	1:36:37 PM	3.7500	3.7500	3.214
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,525	12.39	130.000000	1:43:44 PM	3.3250	3.5277	3.550
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,119	14.02	-	-	-	-	3.500
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,448	14.92	-	-	-	-	3.633
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,525	15.13	4.700000	1:39:07 PM	3.9500	3.9500	3.936
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,813	15.92	1.200000	1:34:28 PM	4.0000	4.0000	3.767
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,044	16.55	-	-	-	-	3.828
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,134	16.79	-	-	-	-	3.851
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,203	16.98	45.050000	1:07:22 PM	4.0500	4.0500	3.885
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,324	17.31	-	-	-	-	3.890
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,660	18.23	919.455000	10:17:15 AM	4.0000	4.0000	3.999
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,254	19.86	49.900000	1:08:01 PM	3.9750	3.9734	3.920