

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 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	6	0.02	-	-	-	-	1.049
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	13	0.04	2.103000	10:52:45 AM	0.8000	0.8000	1.049
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	20	0.06	-	-	-	-	1.369
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	20	0.06	10.000000	1:37:33 PM	0.9000	0.9000	1.049
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	27	0.07	-	-	-	-	1.059
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	33	0.09	-	-	-	-	1.066
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	41	0.11	1.600000	11:29:10 AM	0.8000	0.8000	1.059
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	48	0.13	-	-	-	-	1.069
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	55	0.15	15.700000	1:25:38 PM	0.9000	0.8739	1.210
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	60	0.16	-	-	-	-	1.379
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	62	0.17	-	-	-	-	1.109
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	69	0.19	2.029300	9:59:54 AM	0.9500	0.9500	1.014
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	76	0.21	102.412600	1:33:59 PM	1.0155	1.0357	1.025
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	83	0.23	54.190000	11:36:58 AM	1.0150	1.0367	1.023
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	90	0.25	202.440000	1:15:16 PM	0.9850	1.0113	1.013
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	97	0.27	71.208000	10:46:29 AM	1.3500	1.5040	1.447
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	97	0.27	6.100000	11:04:00 AM	1.0000	1.0000	1.144
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	104	0.29	6.100000	1:54:17 PM	1.0500	1.0500	1.172
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	111	0.30	28.000000	1:14:07 PM	1.0500	1.0500	1.120
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	114	0.31	-	-	-	-	1.267
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	118	0.32	8.000000	10:08:37 AM	1.0500	1.0375	1.220
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	125	0.34	11.037000	1:17:39 PM	1.1000	1.0782	1.208
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	132	0.36	58.000000	11:48:19 AM	1.3750	1.3750	1.375
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	139	0.38	-	-	-	-	1.315
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	146	0.40	1.500000	11:37:44 AM	1.3250	1.3250	1.300
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	153	0.42	1.000000	10:45:18 AM	1.4500	1.4500	1.474
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	153	0.42	158.300000	1:04:57 PM	1.3250	1.3232	1.394
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	160	0.44	-	-	-	-	1.430
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	167	0.46	25.537000	1:05:14 PM	1.3850	1.4079	1.432
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	174	0.48	821.021000	1:50:23 PM	1.4150	1.4146	1.414
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	181	0.50	195.316000	1:15:29 PM	1.3855	1.3852	1.390
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	188	0.52	-	-	-	-	1.451
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	195	0.53	3.207000	11:06:22 AM	1.4750	1.4750	1.525
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	199	0.55	5.190000	11:48:50 AM	1.5610	1.5823	1.684

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RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	202	0.55	0.500000	11:27:19 AM	1.4750	1.4750	1.535
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	209	0.57	-	-	-	-	1.543
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	216	0.59	9.500000	10:42:14 AM	1.4500	1.4500	1.480
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	223	0.61	-	-	-	-	1.517
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	230	0.63	-	-	-	-	1.530
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	237	0.65	5.038000	10:32:31 AM	1.5750	1.5750	1.575
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	244	0.67	-	-	-	-	1.557
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	251	0.69	-	-	-	-	1.577
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	258	0.71	-	-	-	-	1.588
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	265	0.73	-	-	-	-	1.619
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	272	0.75	-	-	-	-	1.615
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	279	0.76	-	-	-	-	1.617
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	286	0.78	-	-	-	-	1.621
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	300	0.82	-	-	-	-	1.649
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	307	0.84	-	-	-	-	1.648
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	314	0.86	-	-	-	-	1.735
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	321	0.88	3.020000	10:28:26 AM	1.6500	1.6500	1.673
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	328	0.90	50.000000	9:30:41 AM	1.5950	1.5950	1.583
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	328	0.90	-	-	-	-	1.679
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	335	0.92	-	-	-	-	1.645
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	342	0.94	-	-	-	-	1.692
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	349	0.96	1145.550000	1:51:09 PM	1.6900	1.6939	1.696
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	356	0.98	73.533000	1:50:52 PM	1.7150	1.7108	1.703
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	363	0.99	20.550000	10:47:14 AM	1.7250	1.6549	1.678
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	363	0.99	1202.531000	1:35:59 PM	1.6901	1.6560	1.516
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	419	1.15	26.611660	11:44:39 AM	1.7100	1.7164	1.706
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	426	1.17	760.450000	1:30:10 PM	1.7300	1.7296	1.714
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	473	1.30	-	-	-	-	1.734
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	585	1.60	1507.500000	11:57:10 AM	1.8050	1.8052	1.805
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	614	1.68	-	-	-	-	1.838
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	656	1.80	0.030000	10:27:54 AM	1.8000	1.8000	1.872
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	690	1.89	-	-	-	-	1.897
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	738	2.02	605.300000	11:51:35 AM	1.9000	1.8934	1.902
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	740	2.03	4.000000	11:17:25 AM	1.9200	1.9200	1.935

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	807	2.21	1305.350100	1:53:27 PM	2.0000	1.9988	2.000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	816	2.23	-	-	-	-	1.989
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	832	2.28	2.762000	1:32:53 PM	2.0500	2.0583	2.005
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	876	2.40	22.300000	10:25:00 AM	2.1150	2.0444	2.001
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	914	2.50	-	-	-	-	2.060
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	992	2.72	17.100000	11:38:11 AM	2.2700	2.2982	2.344
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,018	2.79	179.000000	11:31:13 AM	2.1300	2.1225	2.129
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,061	2.91	-	-	-	-	2.166
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,202	3.29	19.050000	11:38:05 AM	2.1500	2.1402	2.194
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,241	3.40	-	-	-	-	2.288
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,285	3.52	-	-	-	-	2.319
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,348	3.69	-	-	-	-	2.361
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,363	3.73	129.100000	1:43:42 PM	2.4400	2.4725	2.474
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,421	3.89	9.000000	1:43:56 PM	2.3000	2.3000	2.299
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,446	3.96	-	-	-	-	2.416
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,598	4.38	298.500000	1:34:45 PM	2.5800	2.5510	2.562
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,600	4.38	-	-	-	-	2.514
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,720	4.71	3719.925000	1:55:38 PM	2.6925	2.6985	2.690
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,748	4.79	966.705000	1:37:57 PM	2.7700	2.7691	2.770
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,789	4.90	-	-	-	-	2.620
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,829	5.01	-	-	-	-	2.640
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,880	5.15	-	-	-	-	2.657
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,906	5.22	1147.100000	1:24:45 PM	2.7800	2.7441	2.738
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,124	5.82	2.150000	1:02:02 PM	2.8700	2.8756	2.804
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,154	5.90	-	-	-	-	2.876
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,202	6.03	-	-	-	-	2.768
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,286	6.26	0.550000	10:11:31 AM	2.7800	2.7800	2.783
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,350	6.43	-	-	-	-	2.831
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,475	6.78	7.000000	11:51:40 AM	2.8300	2.8300	2.824
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,673	7.32	2.145000	10:00:50 AM	2.9500	2.9350	2.884
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,930	8.02	-	-	-	-	2.904
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,967	8.12	137.700000	11:50:07 AM	2.8720	2.8812	2.879
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,469	9.50	-	-	-	-	2.920
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,512	9.62	-	-	-	-	2.850

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RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,531	9.67	-	-	-	-	2.922
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,713	10.17	-	-	-	-	2.941
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,887	10.64	11.000000	1:33:04 PM	2.9750	2.9773	2.971
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,965	10.86	-	-	-	-	2.992
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,085	11.18	-	-	-	-	3.029
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,113	11.26	22.670000	1:55:04 PM	3.2000	3.2017	3.152
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,323	11.84	-	-	-	-	3.116
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,386	12.01	-	-	-	-	3.141
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,498	12.32	2.160000	1:47:43 PM	3.6000	3.6000	3.256
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,092	13.94	-	-	-	-	3.450
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,421	14.84	-	-	-	-	3.600
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,498	15.05	55.600000	11:58:45 AM	3.9500	3.9275	3.934
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,786	15.84	-	-	-	-	3.757
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,017	16.47	0.500000	11:29:48 AM	3.7750	3.7750	3.950
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,107	16.72	-	-	-	-	3.868
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,176	16.91	1.600000	11:29:54 AM	3.9500	3.9688	3.915
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,297	17.24	-	-	-	-	3.893
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,633	18.16	56.735000	11:48:57 AM	3.8750	3.8967	3.919
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,227	19.79	7.260000	1:58:41 PM	3.9200	3.9296	3.845