

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPG5 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	5	0.01	-	-	-	-	1.186
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	5	0.01	-	-	-	-	0.982
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	12	0.03	-	-	-	-	0.984
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	18	0.05	5.102000	2:10:22 PM	0.8000	0.9265	0.985
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	26	0.07	6.500000	2:07:47 PM	1.0000	1.0146	1.137
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	33	0.09	11.205000	9:31:43 AM	0.8000	0.8000	1.015
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	40	0.11	4.000000	11:51:24 AM	1.0150	1.0150	1.015
RPG5 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	45	0.12	1056.900000	2:49:30 PM	1.2800	1.3248	1.218
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	47	0.13	-	-	-	-	1.006
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	54	0.15	-	-	-	-	0.995
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	61	0.17	2.630200	2:54:26 PM	1.0165	1.0161	1.018
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	68	0.19	17.211000	3:10:05 PM	1.0175	1.0173	1.017
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	75	0.21	118.711000	3:32:14 PM	1.0160	1.0173	1.019
RPG5 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	82	0.23	82.000000	2:33:20 PM	1.3000	1.3976	1.177
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	82	0.23	1.000000	10:57:02 AM	1.0250	1.0250	1.016
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	89	0.24	971.337000	3:50:50 PM	1.0276	1.0263	1.025
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	96	0.26	3.760000	11:08:53 AM	1.0500	1.0301	1.125
RPG5 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	99	0.27	7.000000	2:54:04 PM	1.3500	1.3500	1.238
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	103	0.28	24.015000	2:46:32 PM	1.0500	1.0500	1.167
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	110	0.30	11.000000	10:08:59 AM	1.0500	1.0500	1.183
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	117	0.32	-	-	-	-	1.281
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	124	0.34	-	-	-	-	1.280
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	131	0.36	2.242000	9:37:53 AM	1.3500	1.3500	1.325
RPG5 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	138	0.38	-	-	-	-	1.315
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	138	0.38	38.959000	2:03:10 PM	1.3500	1.3497	1.390
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	145	0.40	427.914000	11:49:58 AM	1.3900	1.3901	1.391
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	152	0.42	20.080000	11:50:09 AM	1.3950	1.3950	1.399
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	159	0.44	27.011000	2:22:08 PM	1.3875	1.3899	1.399
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	166	0.45	332.992000	11:45:56 AM	1.3900	1.3902	1.393
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	173	0.47	23.070000	11:50:04 AM	1.3900	1.4108	1.391
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	180	0.49	408.210000	3:51:12 PM	1.3950	1.3941	1.395
RPG5 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	184	0.50	0.500000	10:36:49 AM	1.5750	1.5750	1.551
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	187	0.51	2.010000	10:19:41 AM	1.3950	1.3950	1.479
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	194	0.53	-	-	-	-	1.471

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RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	201	0.55	-	-	-	-	1.668
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	208	0.57	1.800000	11:16:35 AM	1.4700	1.4700	1.480
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	215	0.59	-	-	-	-	1.490
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	222	0.61	0.500000	10:47:38 AM	1.5000	1.5000	1.506
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	229	0.63	-	-	-	-	1.511
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	236	0.65	-	-	-	-	1.523
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	243	0.67	-	-	-	-	1.532
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	250	0.68	-	-	-	-	1.557
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	257	0.70	300.000000	10:25:11 AM	1.5250	1.5250	1.525
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	264	0.72	-	-	-	-	1.562
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	271	0.74	-	-	-	-	1.572
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	285	0.78	-	-	-	-	1.600
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	292	0.80	-	-	-	-	1.611
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	299	0.82	205.700000	10:25:56 AM	1.6000	1.6000	1.600
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	306	0.84	-	-	-	-	1.637
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	313	0.86	-	-	-	-	1.441
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	313	0.86	112.770000	3:25:21 PM	1.6350	1.6350	1.635
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	320	0.88	-	-	-	-	1.654
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	327	0.90	201.610000	11:18:02 AM	1.6900	1.6902	1.698
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	334	0.91	7.000000	3:42:30 PM	1.7150	1.7150	1.702
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	341	0.93	-	-	-	-	1.692
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	348	0.95	18.000000	3:23:44 PM	1.7500	1.7733	1.574
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	348	0.95	3415.450000	3:10:52 PM	1.6950	1.6900	1.694
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	355	0.97	557.370000	3:51:09 PM	1.6950	1.6947	1.696
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	361	0.99	36.087000	3:10:22 PM	1.6950	1.6922	1.706
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	404	1.11	-	-	-	-	1.636
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	411	1.13	3.926000	3:31:22 PM	1.7400	1.7400	1.693
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	458	1.25	10.000000	3:00:52 PM	1.7250	1.7250	1.695
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	570	1.56	33.200000	3:05:15 PM	1.7630	1.7412	1.761
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	599	1.64	-	-	-	-	1.816
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	641	1.76	-	-	-	-	1.853
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	675	1.85	-	-	-	-	1.882
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	723	1.98	7.330000	2:48:19 PM	1.8100	1.8724	1.893
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	725	1.99	-	-	-	-	1.986

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	792	2.17	5497.450000	3:13:21 PM	1.9500	1.9727	1.948
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	801	2.19	-	-	-	-	1.980
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	817	2.24	335.000000	3:33:36 PM	2.0700	2.0600	2.060
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	861	2.36	0.030000	2:03:32 PM	2.0900	2.0900	2.097
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	899	2.46	-	-	-	-	2.049
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	977	2.68	34.860000	3:26:41 PM	2.3250	2.2914	2.232
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,003	2.75	10299.100000	3:33:39 PM	2.0750	2.0762	2.075
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,046	2.86	-	-	-	-	2.152
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,187	3.25	551.020000	3:06:47 PM	2.1220	2.1243	2.127
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,226	3.36	40.000000	10:12:42 AM	2.4500	2.4500	2.263
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,270	3.48	-	-	-	-	2.289
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,333	3.65	-	-	-	-	2.326
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,348	3.69	0.020000	2:03:58 PM	2.4000	2.4000	2.404
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,406	3.85	545.000000	10:34:53 AM	2.2000	2.2257	2.227
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,431	3.92	-	-	-	-	2.380
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,583	4.33	-	-	-	-	2.511
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,585	4.34	-	-	-	-	2.460
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,705	4.67	12338.424000	3:57:34 PM	2.6050	2.6111	2.605
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,733	4.75	7676.360000	3:58:19 PM	2.6125	2.6242	2.622
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,774	4.86	-	-	-	-	2.552
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,814	4.97	-	-	-	-	2.571
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,865	5.11	-	-	-	-	2.593
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,891	5.18	2154.000000	3:53:55 PM	2.6250	2.6367	2.633
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,109	5.77	1.000000	11:31:08 AM	2.8500	2.8500	2.708
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,139	5.86	-	-	-	-	2.729
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,187	5.99	-	-	-	-	2.721
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,271	6.22	-	-	-	-	2.746
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,335	6.39	-	-	-	-	2.858
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,460	6.74	-	-	-	-	2.803
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,658	7.28	0.300000	10:38:02 AM	2.8975	2.8975	2.891
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,915	7.98	-	-	-	-	2.882
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,952	8.08	103.547000	2:19:57 PM	2.8600	2.8504	2.853
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,454	9.46	8.000000	2:03:59 PM	3.0463	3.0463	2.978
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,497	9.57	-	-	-	-	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	3,516	9.63	-	-	-	-	2.987
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,698	10.13	-	-	-	-	3.015
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,872	10.60	432.210000	3:42:18 PM	3.0600	3.0644	3.066
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,950	10.82	-	-	-	-	3.064
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,070	11.14	1.000000	2:45:50 PM	3.3500	3.3500	3.096
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,098	11.22	0.200000	11:15:24 AM	3.5000	3.5000	3.166
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,308	11.80	-	-	-	-	3.178
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,371	11.97	2.000000	2:04:53 PM	3.3975	3.3975	3.201
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,483	12.27	34.929000	2:39:07 PM	3.4500	3.4431	3.450
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,077	13.90	-	-	-	-	3.480
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,406	14.80	-	-	-	-	3.605
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,483	15.01	70.000000	11:57:33 AM	4.0000	3.9759	3.886
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,771	15.80	-	-	-	-	3.738
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,002	16.43	1.500000	11:25:29 AM	3.8500	3.8500	3.854
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,092	16.68	-	-	-	-	3.842
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,161	16.87	52.470000	3:45:16 PM	4.1000	4.0281	3.887
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,282	17.20	-	-	-	-	3.885
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,618	18.12	50.000000	11:35:59 AM	3.9000	3.9000	3.901
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,212	19.75	-	-	-	-	3.955