

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 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	2	0.01	-	-	-	-	-
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	9	0.03	5.000000	9:34:17 AM	0.8000	0.8000	1.005
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	16	0.04	9.515000	2:24:34 PM	0.9000	0.9000	1.049
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	21	0.06	216.904000	3:04:11 PM	0.9000	0.9096	1.098
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	23	0.06	-	-	-	-	1.032
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	30	0.08	12.000000	11:13:02 AM	0.9000	0.9000	1.030
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	37	0.10	3.006000	2:44:00 PM	0.9250	0.9250	1.008
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	44	0.12	208.623000	3:18:00 PM	0.9450	0.9511	1.019
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	51	0.14	1306.800000	3:50:26 PM	0.9800	0.9252	1.020
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	58	0.16	203.970000	3:21:25 PM	1.0500	1.0539	1.050
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	58	0.16	695.173000	2:29:06 PM	0.9600	0.9972	1.016
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	65	0.18	17.829000	11:49:24 AM	1.0100	0.9996	1.032
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	72	0.20	5.202000	2:36:35 PM	1.0000	0.9928	1.029
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	75	0.21	524.200000	2:33:21 PM	1.2575	1.2581	1.180
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	79	0.22	10.000000	2:28:07 PM	0.9500	0.9500	1.010
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	86	0.24	200.000000	11:53:08 AM	1.0200	1.0200	1.025
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	93	0.26	189.460000	3:47:41 PM	0.9650	0.9928	1.030
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	100	0.27	34.400000	2:47:17 PM	0.9800	0.9988	1.171
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	107	0.29	84.070000	11:47:45 AM	1.3750	1.3750	1.375
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	114	0.31	-	-	-	-	1.176
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	114	0.31	191.096000	3:04:47 PM	1.1500	1.1929	1.199
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	121	0.33	812.077000	3:26:02 PM	1.2250	1.2978	1.309
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	128	0.35	1410.039000	3:04:22 PM	1.2850	1.2925	1.283
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	135	0.37	37.654000	3:09:10 PM	1.2500	1.2833	1.363
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	142	0.39	0.550000	3:39:19 PM	1.3650	1.3650	1.394
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	149	0.41	363.905000	2:24:20 PM	1.3500	1.3443	1.352
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	156	0.43	321.274000	3:24:04 PM	1.3200	1.3249	1.335
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	160	0.44	30.060000	3:18:25 PM	1.5500	1.5248	1.461
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	163	0.45	705.320000	2:34:52 PM	1.3400	1.3342	1.348
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	170	0.47	300.000000	2:34:48 PM	1.3400	1.3400	1.340
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	177	0.49	6240.295000	3:42:09 PM	1.4000	1.3513	1.354
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	184	0.50	-	-	-	-	1.356
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	191	0.52	-	-	-	-	1.415
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	198	0.54	-	-	-	-	1.533

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RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	205	0.56	-	-	-	-	1.439
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	212	0.58	-	-	-	-	1.452
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	219	0.60	-	-	-	-	1.550
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	226	0.62	-	-	-	-	1.479
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	233	0.64	-	-	-	-	1.547
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	240	0.66	-	-	-	-	1.500
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	247	0.68	-	-	-	-	1.512
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	261	0.72	513.432000	3:28:31 PM	1.4250	1.4937	1.485
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	268	0.73	50.083000	2:15:50 PM	1.4250	1.5173	1.550
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	275	0.75	34.466000	11:51:04 AM	1.5150	1.5150	1.560
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	282	0.77	59.127000	11:39:58 AM	1.4750	1.4708	1.566
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	289	0.79	0.500000	11:18:39 AM	1.6500	1.6500	1.474
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	289	0.79	2.000000	10:45:34 AM	1.5000	1.5000	1.698
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	296	0.81	22.020000	2:59:55 PM	1.5150	1.5150	1.586
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	303	0.83	49.520000	3:47:26 PM	1.6000	1.6000	1.608
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	310	0.85	-	-	-	-	1.638
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	317	0.87	5.659000	11:38:08 AM	1.6000	1.6000	1.642
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	324	0.89	-	-	-	-	1.503
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	324	0.89	-	-	-	-	1.637
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	331	0.91	-	-	-	-	1.639
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	337	0.92	0.300000	10:00:58 AM	1.6000	1.6000	1.634
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	345	0.95	49.997000	9:59:37 AM	1.6000	1.6000	1.636
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	380	1.04	135.510623	3:22:03 PM	1.6250	1.6267	1.625
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	387	1.06	0.755000	10:19:00 AM	1.7450	1.7450	1.654
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	434	1.19	200.000000	10:09:51 AM	1.6000	1.6000	1.540
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	546	1.50	255.500000	2:50:15 PM	1.6825	1.6772	1.691
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	575	1.57	-	-	-	-	1.679
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	617	1.69	-	-	-	-	1.739
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	651	1.78	-	-	-	-	1.765
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	699	1.91	41.050000	3:59:23 PM	1.8250	1.8286	1.864
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	701	1.92	-	-	-	-	1.959
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	768	2.10	10.800000	11:30:03 AM	1.8300	1.8300	1.836
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	777	2.13	-	-	-	-	1.855
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	793	2.17	958.600000	3:33:43 PM	1.8750	1.8764	1.877

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	837	2.29	1150.000000	3:06:21 PM	1.8750	1.8789	1.883
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	875	2.40	-	-	-	-	1.800
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	953	2.61	6.000000	3:13:23 PM	2.1000	2.1083	2.000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	979	2.68	1800.000000	3:04:50 PM	1.8800	1.8881	1.890
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,022	2.80	-	-	-	-	2.015
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,163	3.18	1588.700000	3:24:20 PM	1.9025	1.9114	1.900
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,202	3.29	-	-	-	-	2.144
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,246	3.41	-	-	-	-	2.156
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,309	3.58	-	-	-	-	2.195
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,324	3.63	50.500000	2:43:16 PM	2.2050	2.2050	2.150
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,382	3.78	-	-	-	-	2.237
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,407	3.85	-	-	-	-	2.343
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,559	4.27	-	-	-	-	2.349
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,561	4.27	-	-	-	-	2.345
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,681	4.60	6897.330000	3:59:41 PM	2.5100	2.5078	2.509
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,709	4.68	1152.000000	2:19:45 PM	2.5245	2.5133	2.512
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,750	4.79	-	-	-	-	2.452
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,790	4.90	-	-	-	-	2.475
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,841	5.04	-	-	-	-	2.502
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,867	5.11	102.100000	11:35:01 AM	2.5500	2.5692	2.529
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,085	5.71	1021.700000	11:48:16 AM	2.6500	2.6896	2.678
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,115	5.79	-	-	-	-	2.628
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,163	5.92	-	-	-	-	2.647
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,247	6.15	-	-	-	-	2.899
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,311	6.33	4480.000000	3:48:06 PM	2.6400	2.6392	2.643
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,436	6.67	-	-	-	-	2.738
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,634	7.21	-	-	-	-	2.938
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,891	7.92	-	-	-	-	2.870
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,928	8.02	13.816000	2:27:38 PM	2.7000	2.6200	2.701
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,430	9.39	-	-	-	-	2.959
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,473	9.51	-	-	-	-	2.929
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,492	9.56	-	-	-	-	2.971
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,674	10.06	-	-	-	-	3.008
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,848	10.54	96.058368	2:46:28 PM	2.9850	2.9891	2.972

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,926	10.75	-	-	-	-	3.067
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,046	11.08	-	-	-	-	3.100
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,074	11.15	-	-	-	-	3.144
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,284	11.73	-	-	-	-	3.197
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,347	11.90	-	-	-	-	3.223
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,459	12.21	6.789000	2:59:22 PM	3.5000	3.5589	3.297
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,053	13.83	-	-	-	-	3.541
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,382	14.74	-	-	-	-	3.675
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,459	14.95	0.250000	3:35:45 PM	3.9900	3.9900	3.799
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,747	15.73	-	-	-	-	3.811
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,978	16.37	-	-	-	-	3.953
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,068	16.61	-	-	-	-	3.908
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,137	16.80	0.500000	2:34:43 PM	4.0000	4.0000	3.940
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,258	17.13	-	-	-	-	3.948
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,594	18.05	-	-	-	-	3.953
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,188	19.68	-	-	-	-	3.950