

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 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	6	0.02	-	-	-	-	0.990
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	13	0.04	0.550000	10:40:18 AM	0.8000	0.8000	1.043
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	18	0.05	382.130000	3:22:46 PM	1.2450	1.1768	1.026
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	20	0.06	0.509000	10:40:22 AM	0.8500	0.8500	1.010
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	27	0.07	3.785800	9:47:30 AM	0.8500	0.8711	1.007
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	34	0.09	5.000000	11:14:55 AM	0.8500	0.8500	0.988
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	41	0.11	100.000000	3:33:05 PM	0.9250	0.9250	0.997
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	48	0.13	3.000000	2:09:53 PM	0.9800	0.9800	1.011
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	55	0.15	142.000000	3:43:21 PM	1.0500	1.0676	0.943
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	55	0.15	104.057000	3:33:07 PM	0.9500	0.9240	1.016
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	62	0.17	26.865000	10:17:13 AM	0.9500	0.9081	1.032
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	69	0.19	26.400000	3:01:23 PM	0.9900	0.9879	1.029
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	72	0.20	769.000000	3:36:23 PM	1.3500	1.3362	1.250
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	76	0.21	8.040000	10:11:05 AM	0.9750	0.9750	0.996
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	83	0.23	14.310000	2:13:51 PM	0.9500	0.9500	1.025
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	90	0.25	1733.066000	3:20:35 PM	0.9550	0.9631	1.052
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	97	0.27	1012.100000	11:19:12 AM	1.0500	1.0491	1.050
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	104	0.29	1000.000000	11:47:33 AM	1.0250	1.0375	1.037
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	111	0.30	15.370000	3:35:50 PM	1.3150	1.3150	1.188
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	111	0.30	489.440000	3:06:25 PM	1.0750	1.1254	1.136
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	118	0.32	386.333000	3:08:45 PM	1.2650	1.2324	1.232
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	125	0.34	27.060000	2:31:03 PM	1.2500	1.2500	1.276
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	132	0.36	20.012000	2:53:41 PM	1.2500	1.2500	1.309
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	139	0.38	47.800000	11:50:03 AM	1.3250	1.2968	1.338
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	146	0.40	454.822000	3:49:17 PM	1.3150	1.3525	1.352
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	153	0.42	246.510000	2:58:12 PM	1.3500	1.3531	1.348
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	157	0.43	2.500000	2:26:53 PM	1.5500	1.4850	1.563
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	160	0.44	-	-	-	-	1.349
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	167	0.46	-	-	-	-	1.340
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	174	0.48	1251.000000	3:47:16 PM	1.3675	1.3681	1.363
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	181	0.50	1361.839000	3:51:07 PM	1.3505	1.3547	1.351
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	188	0.52	3.000000	9:24:56 AM	1.3500	1.3500	1.404
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	195	0.53	-	-	-	-	1.533
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	202	0.55	-	-	-	-	1.427

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RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	209	0.57	-	-	-	-	1.438
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	216	0.59	-	-	-	-	1.550
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	223	0.61	-	-	-	-	1.463
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	230	0.63	-	-	-	-	1.516
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	237	0.65	-	-	-	-	1.484
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	244	0.67	-	-	-	-	1.496
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	258	0.71	14.835000	11:26:49 AM	1.4250	1.4235	1.485
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	265	0.73	0.318000	2:11:58 PM	1.4250	1.4250	1.550
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	272	0.75	-	-	-	-	1.551
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	279	0.76	-	-	-	-	1.566
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	286	0.78	-	-	-	-	1.466
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	286	0.78	1.000000	11:43:13 AM	1.5000	1.5000	1.647
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	293	0.80	-	-	-	-	1.586
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	300	0.82	-	-	-	-	1.603
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	307	0.84	50.000000	2:56:49 PM	1.5250	1.5250	1.551
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	314	0.86	-	-	-	-	1.642
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	321	0.88	271.900000	2:04:18 PM	1.6250	1.6250	1.625
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	321	0.88	-	-	-	-	1.595
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	328	0.90	1.010000	11:16:04 AM	1.5750	1.5750	1.607
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	334	0.91	200.000000	3:46:58 PM	1.5500	1.5500	1.557
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	342	0.94	-	-	-	-	1.606
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	363	0.99	772.692000	3:10:29 PM	1.5905	1.5911	1.595
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	377	1.03	219.280000	3:37:19 PM	1.5500	1.5900	1.597
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	384	1.05	21.500000	-	-	-	1.662
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	431	1.18	-	-	-	-	1.457
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	543	1.49	-	-	-	-	1.683
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	572	1.57	-	-	-	-	1.733
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	614	1.68	-	-	-	-	1.762
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	648	1.77	-	-	-	-	1.790
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	696	1.91	12.800000	11:39:26 AM	1.8500	1.8742	1.850
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	698	1.91	4.750000	11:39:36 AM	1.8750	1.8750	1.872
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	765	2.09	3067.700000	2:18:30 PM	1.9250	1.9055	1.910
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	774	2.12	-	-	-	-	1.891
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	790	2.16	10.000000	11:26:05 AM	1.8750	1.8750	1.871

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	834	2.28	200.000000	11:47:21 AM	1.8750	1.8750	1.873
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	872	2.39	-	-	-	-	1.835
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	950	2.60	12.650000	2:51:38 PM	2.0500	1.9311	1.905
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	976	2.67	150.300000	2:59:01 PM	1.9300	1.9509	1.929
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,019	2.79	-	-	-	-	2.065
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,160	3.18	45.900000	2:59:20 PM	1.9500	1.9854	1.999
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,199	3.28	-	-	-	-	2.197
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,243	3.40	-	-	-	-	2.214
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,306	3.58	-	-	-	-	2.255
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,321	3.62	0.750000	11:41:10 AM	2.0600	2.0600	2.146
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,379	3.78	-	-	-	-	2.341
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,404	3.84	-	-	-	-	2.343
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,556	4.26	1.800000	2:05:31 PM	2.4830	2.4830	2.547
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,558	4.27	-	-	-	-	2.405
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,678	4.59	8034.510000	3:55:49 PM	2.6150	2.6036	2.615
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,706	4.67	6584.668000	3:58:43 PM	2.6250	2.6136	2.620
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,747	4.78	-	-	-	-	2.503
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,787	4.89	-	-	-	-	2.524
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,838	5.03	315.000000	9:56:33 AM	2.5686	2.5686	2.548
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,864	5.10	0.900000	2:03:55 PM	2.6300	2.6300	2.551
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,082	5.70	204.290000	2:24:22 PM	2.7750	2.7733	2.727
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,112	5.78	-	-	-	-	2.648
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,160	5.91	-	-	-	-	2.663
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,244	6.14	300.000000	10:11:01 AM	2.9303	2.9303	2.930
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,308	6.32	1610.500000	3:08:38 PM	2.7300	2.7105	2.713
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,433	6.66	-	-	-	-	2.732
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,631	7.20	500.000000	10:09:11 AM	2.7100	2.7100	2.680
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,888	7.91	-	-	-	-	2.836
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,925	8.01	460.000000	2:05:53 PM	2.7250	2.7091	2.718
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,427	9.38	0.230000	11:29:48 AM	3.0250	3.0250	2.996
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,470	9.50	-	-	-	-	2.921
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,489	9.55	-	-	-	-	2.953
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,671	10.05	-	-	-	-	2.997
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,845	10.53	257.390000	3:24:48 PM	3.0250	3.0293	3.029

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,923	10.74	-	-	-	-	3.068
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,043	11.07	-	-	-	-	3.105
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,071	11.15	0.600000	2:18:06 PM	3.1000	3.1000	3.143
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,281	11.72	-	-	-	-	3.203
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,344	11.89	-	-	-	-	3.229
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,456	12.20	79.250000	2:34:34 PM	3.5500	3.3644	3.314
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,050	13.83	-	-	-	-	3.534
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,379	14.73	-	-	-	-	3.672
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,456	14.94	-	-	-	-	3.798
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,744	15.73	-	-	-	-	3.819
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,975	16.36	-	-	-	-	3.968
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,065	16.61	-	-	-	-	3.927
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,134	16.79	162.962000	3:33:30 PM	3.9725	3.9731	3.969
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,255	17.13	-	-	-	-	3.972
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,591	18.05	-	-	-	-	3.977
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,185	19.67	-	-	-	-	3.949