

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 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	2	0.01	-	-	-	-	-
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	9	0.03	-	-	-	-	1.0554
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	16	0.04	12.010000	2:22:34 PM	0.9500	0.9300	1.0550
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	23	0.06	-	-	-	-	1.0551
RPG 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	30	0.08	80.549000	3:47:35 PM	1.1500	1.0079	0.9477
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	30	0.08	6.000000	11:56:13 AM	0.9000	0.9000	1.0485
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	37	0.10	3.014000	2:48:44 PM	1.0000	1.0000	1.0568
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	44	0.12	1.000000	2:08:04 PM	0.9800	0.9800	1.0578
RPG 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	47	0.13	36.000000	11:26:19 AM	1.1250	1.1250	1.0750
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	51	0.14	-	-	-	-	1.0566
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	58	0.16	-	-	-	-	1.0600
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	65	0.18	0.300000	11:26:02 AM	1.0000	1.0000	1.0940
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	72	0.20	-	-	-	-	1.0466
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	79	0.22	16.034000	2:33:47 PM	1.0000	0.9324	1.0404
RPG 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	86	0.24	-	-	-	-	1.0612
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	86	0.24	250.548000	3:00:25 PM	0.9300	0.9294	1.2500
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	93	0.26	12.553000	3:28:59 PM	0.9250	0.9555	1.0754
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	100	0.27	39.892000	2:58:29 PM	0.9850	0.9783	1.0319
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	107	0.29	-	-	-	-	1.0332
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	114	0.31	103.280000	3:15:47 PM	0.9350	1.0351	1.0509
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	121	0.33	116.618000	3:16:30 PM	1.0750	1.0833	1.1129
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	128	0.35	502.005000	2:58:38 PM	1.1000	1.1249	1.1486
RPG 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	132	0.36	8.000000	9:45:29 AM	1.3000	1.3000	1.2536
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	135	0.37	0.500000	11:18:22 AM	1.2750	1.2750	1.1652
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	142	0.39	0.510000	10:07:29 AM	1.2500	1.2500	1.1865
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	149	0.41	310.791000	2:54:37 PM	1.0750	1.0839	1.0951
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	156	0.43	13.930000	3:06:42 PM	1.1000	1.1503	1.1855
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	163	0.45	5.560000	2:11:20 PM	1.2500	1.2478	1.2944
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	170	0.47	16.984000	2:45:26 PM	1.2000	1.2177	1.3226
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	177	0.49	57.047000	3:49:05 PM	1.2000	1.2270	1.2555
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	184	0.50	81.760000	3:12:33 PM	1.1850	1.2044	1.1900
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	191	0.52	-	-	-	-	1.2490
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	198	0.54	1.000000	2:30:32 PM	1.2600	1.2600	1.2673
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	205	0.56	-	-	-	-	1.3250

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RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	212	0.58	-	-	-	-	1.2960
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	219	0.60	-	-	-	-	1.3104
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	233	0.64	3.000000	2:54:04 PM	1.2850	1.2850	1.3449
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	240	0.66	-	-	-	-	1.3599
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	247	0.68	0.500000	10:04:18 AM	1.4500	1.4500	1.3534
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	254	0.70	-	-	-	-	1.3849
RPG B 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	261	0.72	-	-	-	-	1.4306
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	261	0.72	-	-	-	-	1.4951
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	268	0.73	69.688000	3:11:48 PM	1.3200	1.3273	1.4451
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	275	0.75	15.562000	2:16:50 PM	1.3650	1.3650	1.4170
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	282	0.77	0.720000	3:49:44 PM	1.3650	1.3650	1.4245
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	289	0.79	-	-	-	-	1.4169
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	296	0.81	1.800000	10:31:10 AM	1.6500	1.6500	1.7181
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	296	0.81	-	-	-	-	1.3845
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	303	0.83	14.363000	10:56:39 AM	1.4250	1.4412	1.4221
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	309	0.85	-	-	-	-	1.4619
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	317	0.87	-	-	-	-	1.4742
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	338	0.93	6.500000	11:27:37 AM	1.4250	1.4250	1.5650
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	345	0.95	1.010000	2:54:19 PM	1.4250	1.4250	1.5828
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	352	0.96	274.700000	3:16:33 PM	1.5750	1.5995	1.5524
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	352	0.96	79.300000	11:40:40 AM	1.5250	1.5292	1.5667
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	359	0.98	505.622000	11:49:45 AM	1.6000	1.5988	1.5967
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	359	0.98	196.768000	3:30:15 PM	1.4500	1.4806	1.4879
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	406	1.11	-	-	-	-	1.5310
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	518	1.42	11.810000	11:52:36 AM	1.6950	1.6565	1.5647
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	547	1.50	-	-	-	-	1.6786
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	589	1.61	0.020000	3:08:41 PM	1.7300	1.7300	1.7169
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	623	1.71	-	-	-	-	1.7453
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	671	1.84	111.500000	2:55:05 PM	1.7500	1.7894	1.7805
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	673	1.84	11.024000	3:08:40 PM	1.8200	1.8499	1.8324
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	740	2.03	20.700000	3:28:28 PM	1.8500	1.8329	1.8968
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	749	2.05	-	-	-	-	1.8486
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	765	2.09	0.010000	3:08:39 PM	1.8250	1.8250	1.9424
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	809	2.22	6.010000	2:07:18 PM	1.8500	1.8791	1.8457

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	847	2.32	-	-	-	-	1.9093
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	925	2.53	6.570000	3:07:27 PM	1.9550	1.9865	1.8986
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	951	2.60	825.500000	3:17:14 PM	1.9300	1.9301	1.9318
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	994	2.72	-	-	-	-	2.0267
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,135	3.11	-	-	-	-	2.0334
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,174	3.21	0.020000	2:44:43 PM	2.1000	2.1000	2.1240
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,218	3.34	-	-	-	-	2.1844
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,281	3.51	-	-	-	-	2.2276
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,296	3.55	10.000000	10:32:03 AM	2.1750	2.1750	2.1064
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,354	3.71	0.036000	3:34:37 PM	2.2000	2.2000	2.2205
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,379	3.78	-	-	-	-	2.3589
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,531	4.19	-	-	-	-	2.4413
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,533	4.20	-	-	-	-	2.5068
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,653	4.53	3355.610000	3:59:46 PM	2.5875	2.5888	2.5872
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,681	4.60	2484.017000	3:52:21 PM	2.5875	2.5875	2.5877
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,722	4.72	-	-	-	-	2.5051
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,762	4.82	-	-	-	-	2.5287
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,813	4.96	-	-	-	-	2.5860
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,839	5.04	1873.092000	3:59:11 PM	2.5950	2.6015	2.5980
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,057	5.63	1318.833000	3:39:27 PM	2.7500	2.7690	2.7572
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,087	5.71	12.320000	11:23:50 AM	2.8000	2.8000	2.6812
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,135	5.85	-	-	-	-	2.7269
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,219	6.08	-	-	-	-	2.8767
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,283	6.25	3140.000000	3:34:31 PM	2.7825	2.7911	2.7948
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,408	6.59	-	-	-	-	2.7784
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,606	7.14	-	-	-	-	2.8668
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,863	7.84	-	-	-	-	2.8695
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,900	7.94	380.620000	11:56:41 AM	2.8000	2.7894	2.7927
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,402	9.31	-	-	-	-	2.8748
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,445	9.43	920.000000	10:19:08 AM	2.9710	2.9710	2.9683
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,464	9.48	-	-	-	-	2.9329
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,646	9.98	-	-	-	-	2.9481
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,820	10.46	146.861124	3:30:00 PM	2.9200	2.9352	2.9325
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,898	10.67	-	-	-	-	3.0069

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,018	11.00	18.000000	11:15:24 AM	3.1750	3.1750	3.0354
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,046	11.08	-	-	-	-	3.0771
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,256	11.65	-	-	-	-	3.1413
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,319	11.83	-	-	-	-	3.1694
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,431	12.13	14.030000	3:21:42 PM	3.5000	3.5560	3.2277
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,025	13.76	-	-	-	-	3.4991
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,354	14.66	-	-	-	-	3.6456
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,431	14.87	-	-	-	-	3.6880
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,719	15.66	-	-	-	-	3.8034
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,950	16.29	0.500000	2:01:31 PM	3.8500	3.8500	3.8879
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,040	16.54	-	-	-	-	3.9034
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,109	16.73	7.739000	3:25:18 PM	4.0000	3.9548	3.9233
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,230	17.06	-	-	-	-	3.9439
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,566	17.98	103.500000	11:23:22 AM	3.9250	3.9375	3.9375
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,160	19.60	7.500000	3:34:01 PM	4.0000	4.0000	3.9444