

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 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	1	0.00	-	-	-	-	-
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	8	0.02	-	-	-	-	0.9327
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	15	0.04	1.001000	2:52:35 PM	0.7000	0.7000	0.9327
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	22	0.06	74.743000	2:41:38 PM	1.0500	1.0485	1.0500
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	22	0.06	-	-	-	-	0.9298
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	29	0.08	0.050000	11:21:57 AM	1.0500	1.0500	0.9325
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	36	0.10	1.800000	11:34:39 AM	0.8000	0.8000	0.9368
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	39	0.11	400.000000	10:19:23 AM	1.0250	1.0250	1.0292
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	43	0.12	-	-	-	-	0.9414
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	50	0.14	7.200000	9:39:27 AM	0.8000	0.8000	0.9481
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	57	0.16	-	-	-	-	0.9687
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	64	0.18	4.800000	2:24:01 PM	0.9000	0.9000	0.9524
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	71	0.19	2.000000	11:20:27 AM	0.7500	0.7500	0.9547
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	78	0.21	-	-	-	-	1.0612
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	78	0.21	98.928000	3:03:41 PM	0.8500	0.7992	1.0560
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	85	0.23	21.384000	3:15:14 PM	0.8350	0.8350	0.9747
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	92	0.25	473.650000	3:58:06 PM	0.8450	0.8394	0.8598
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	99	0.27	18.070000	3:32:22 PM	0.8850	0.8842	0.9843
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	106	0.29	18.180000	3:06:34 PM	0.8050	0.8192	1.0052
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	113	0.31	118.296000	2:52:03 PM	0.8500	0.9278	1.0591
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	120	0.33	13.510000	2:03:23 PM	0.8500	0.8492	1.1039
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	124	0.34	184.985000	3:54:35 PM	1.3000	1.2947	1.2437
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	127	0.35	35.970000	2:54:39 PM	1.1500	1.1469	1.1654
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	134	0.37	-	-	-	-	1.1189
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	141	0.39	5.638000	11:14:46 AM	0.9000	0.9000	1.0764
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	148	0.41	55.401000	3:34:35 PM	0.9250	0.9250	1.2070
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	155	0.42	-	-	-	-	1.1602
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	162	0.44	5.300000	11:02:59 AM	1.0000	1.0338	1.2120
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	169	0.46	-	-	-	-	1.2464
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	176	0.48	0.847000	11:13:14 AM	1.1000	1.1000	1.1406
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	183	0.50	3125.421100	3:47:43 PM	1.0500	1.0622	1.0682
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	190	0.52	-	-	-	-	1.1883
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	197	0.54	-	-	-	-	1.2215
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	204	0.56	0.930000	11:20:29 AM	1.1000	1.1000	1.2141

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RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	211	0.58	-	-	-	-	1.2271
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	225	0.62	6.000000	2:47:06 PM	1.1750	1.1750	1.2556
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	232	0.64	-	-	-	-	1.2688
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	239	0.65	-	-	-	-	1.2722
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	246	0.67	-	-	-	-	1.2930
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	253	0.69	-	-	-	-	1.3384
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	253	0.69	-	-	-	-	1.4631
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	260	0.71	-	-	-	-	1.2834
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	267	0.73	16.100000	2:47:24 PM	1.3000	1.3157	1.4011
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	274	0.75	0.750000	11:04:36 AM	1.3000	1.3000	1.3592
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	281	0.77	0.388000	2:42:05 PM	1.3250	1.3250	1.3395
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	288	0.79	-	-	-	-	1.3986
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	288	0.79	-	-	-	-	1.3448
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	295	0.81	-	-	-	-	1.3883
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	301	0.82	-	-	-	-	1.3689
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	309	0.85	-	-	-	-	1.3781
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	330	0.90	-	-	-	-	1.4326
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	337	0.92	-	-	-	-	1.4403
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	344	0.94	1.622076	3:03:57 PM	1.5500	1.4960	1.4140
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	344	0.94	-	-	-	-	1.3550
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	351	0.96	2.630000	10:12:12 AM	1.5000	1.5000	1.4205
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	351	0.96	1.000000	2:25:03 PM	1.3750	1.3750	1.3878
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	358	0.98	66.243000	3:35:20 PM	1.4350	1.4329	1.4547
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	365	1.00	468.240000	3:36:06 PM	1.4390	1.4405	1.4504
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	398	1.09	-	-	-	-	1.4824
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	510	1.40	8.040000	2:27:27 PM	1.6460	1.6369	1.5152
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	539	1.48	-	-	-	-	1.6320
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	581	1.59	-	-	-	-	1.6974
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	615	1.68	-	-	-	-	1.7068
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	663	1.82	288.700000	2:39:03 PM	1.9000	1.8467	1.8427
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	665	1.82	8.500000	11:26:40 AM	1.8850	1.8332	1.7967
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	732	2.00	351.010000	11:58:17 AM	1.8500	1.8455	1.8247
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	741	2.03	-	-	-	-	1.8269
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	757	2.07	1.200000	2:31:25 PM	1.8750	1.8892	1.8247

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	801	2.19	21.000000	2:49:33 PM	1.9500	1.9476	1.8943
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	839	2.30	2.848000	2:06:17 PM	2.4750	2.4750	1.9025
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	917	2.51	7.350000	3:19:19 PM	2.1800	2.2014	2.0698
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	943	2.58	1300.500000	3:47:29 PM	2.0000	1.9500	1.9479
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	986	2.70	-	-	-	-	2.0279
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,127	3.09	41.150000	3:58:29 PM	2.2950	2.2999	2.0845
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,166	3.19	-	-	-	-	2.1109
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,210	3.31	4.000000	2:07:22 PM	2.4750	2.4750	2.2019
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,273	3.49	-	-	-	-	2.2483
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,288	3.53	13.000000	2:02:21 PM	2.4000	2.4000	2.1091
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,346	3.69	-	-	-	-	2.2796
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,371	3.75	-	-	-	-	2.3494
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,523	4.17	-	-	-	-	2.4590
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,525	4.18	-	-	-	-	2.4768
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,645	4.50	5117.670000	3:58:48 PM	2.6200	2.6329	2.6205
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,673	4.58	2175.100000	3:02:21 PM	2.6175	2.6240	2.6246
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,714	4.69	-	-	-	-	2.5406
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,754	4.80	-	-	-	-	2.5650
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,805	4.94	-	-	-	-	2.6083
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,831	5.01	270.245000	3:00:53 PM	2.6500	2.6508	2.6500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,049	5.61	2787.400000	2:02:25 PM	2.8000	2.8622	2.8647
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,079	5.69	-	-	-	-	2.7181
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,127	5.82	-	-	-	-	2.7500
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,211	6.05	-	-	-	-	2.8364
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,275	6.23	752.414000	3:56:57 PM	2.8150	2.8226	2.7887
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,400	6.57	-	-	-	-	2.8212
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,598	7.11	-	-	-	-	2.8584
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,855	7.82	-	-	-	-	2.9229
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,892	7.92	1235.300000	3:59:39 PM	2.8150	2.8669	2.8527
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,394	9.29	-	-	-	-	2.9650
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,437	9.41	993.580000	3:28:41 PM	3.0650	3.0744	3.0680
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,456	9.46	-	-	-	-	3.0180
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,638	9.96	-	-	-	-	3.0443
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,812	10.44	53.000000	2:56:03 PM	3.0500	3.0500	3.0438

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,890	10.65	-	-	-	-	3.1084
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,010	10.98	6.800000	2:25:47 PM	3.1600	3.1600	3.1397
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,038	11.06	33.000000	-	-	-	3.1637
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,248	11.63	-	-	-	-	3.2411
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,311	11.80	-	-	-	-	3.2683
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,423	12.11	3.500000	3:20:14 PM	3.6300	3.6471	3.6150
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,017	13.74	-	-	-	-	3.5904
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,346	14.64	-	-	-	-	3.7382
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,423	14.85	10.000000	10:21:56 AM	4.0600	4.0600	4.0164
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,711	15.64	1.100000	2:14:26 PM	4.0750	4.0750	3.8962
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,942	16.27	-	-	-	-	3.9728
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,032	16.52	0.512500	3:27:12 PM	4.0000	4.0000	3.9859
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,101	16.70	9.650000	3:39:37 PM	4.0550	4.0685	4.0271
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,222	17.04	-	-	-	-	4.0159
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,558	17.96	3.100000	2:38:56 PM	4.0000	4.0000	3.9576
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,152	19.58	-	-	-	-	3.9775