

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 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	7	0.02	-	-	-	-	0.9297
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	14	0.04	-	-	-	-	1.0385
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	21	0.06	-	-	-	-	1.1289
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	28	0.08	-	-	-	-	1.4613
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	28	0.08	42.000000	11:31:35 AM	0.8000	0.8488	0.8500
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	35	0.10	162.800000	2:34:31 PM	0.9000	0.9897	0.9607
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	42	0.12	10.340000	2:26:02 PM	1.1000	1.1000	1.3744
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	49	0.13	176.012000	2:16:26 PM	1.1200	1.1335	1.1597
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	56	0.15	195.416000	11:47:44 AM	1.2350	1.2415	1.2463
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	63	0.17	25.800000	11:32:25 AM	1.2350	1.2356	1.2558
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	70	0.19	5.000000	2:04:24 PM	1.2000	1.2000	1.2494
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	74	0.20	30.000000	2:07:19 PM	1.5800	1.3467	1.4946
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	77	0.21	-	-	-	-	1.2113
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	84	0.23	2.971000	11:12:39 AM	1.3200	1.2571	1.2305
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	91	0.25	569.759600	2:55:08 PM	1.2405	1.2462	1.2505
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	98	0.27	20.283000	2:13:32 PM	1.2550	1.2550	1.2750
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	105	0.29	-	-	-	-	1.3196
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	112	0.31	-	-	-	-	1.2750
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	119	0.33	-	-	-	-	1.3568
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	126	0.35	21.000000	9:53:39 AM	1.3100	1.3100	1.3272
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	133	0.36	-	-	-	-	1.5044
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	140	0.38	3.118700	11:47:36 AM	1.2900	1.2900	1.3728
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	147	0.40	-	-	-	-	1.4489
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	154	0.42	-	-	-	-	1.3536
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	161	0.44	-	-	-	-	1.5445
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	168	0.46	1.100000	11:20:46 AM	1.5000	1.5000	1.5077
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	175	0.48	-	-	-	-	1.5341
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	182	0.50	339.659200	3:23:48 PM	1.5500	1.5047	1.5183
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	189	0.52	-	-	-	-	1.5329
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	196	0.54	-	-	-	-	1.4982
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	203	0.56	-	-	-	-	1.6148
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	203	0.56	-	-	-	-	1.5228
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	210	0.58	-	-	-	-	1.4500
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	217	0.59	1.000000	10:56:25 AM	1.5250	1.5250	1.4911

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RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	224	0.61	0.865000	10:39:01 AM	1.5500	1.5500	1.6062
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	231	0.63	-	-	-	-	1.6196
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	238	0.65	-	-	-	-	1.3192
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	238	0.65	-	-	-	-	1.4000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	245	0.67	-	-	-	-	1.7383
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	251	0.69	-	-	-	-	1.7695
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	259	0.71	-	-	-	-	1.6775
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	280	0.77	2.100000	2:15:26 PM	1.6000	1.6000	1.8028
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	287	0.79	39.500000	10:55:33 AM	1.6250	1.6497	1.7647
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	294	0.81	-	-	-	-	1.6422
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	294	0.81	-	-	-	-	1.7667
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	301	0.82	-	-	-	-	1.6978
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	301	0.82	-	-	-	-	1.7384
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	308	0.84	402.500000	10:11:07 AM	1.7500	1.7500	1.7540
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	315	0.86	60.670000	10:19:28 AM	1.7500	1.7661	1.8239
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	322	0.88	-	-	-	-	1.7892
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	329	0.90	-	-	-	-	1.8457
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	336	0.92	-	-	-	-	1.7965
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	343	0.94	-	-	-	-	1.9432
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	348	0.95	-	-	-	-	1.8845
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	350	0.96	3.557000	2:34:08 PM	1.9350	1.9350	1.9082
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	357	0.98	-	-	-	-	1.8944
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	364	1.00	258.286000	2:58:24 PM	1.8880	1.8922	1.8940
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	460	1.26	473.300000	2:06:28 PM	2.1500	2.0010	2.0219
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	489	1.34	-	-	-	-	2.0847
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	531	1.45	-	-	-	-	2.0992
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	565	1.55	-	-	-	-	2.1899
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	613	1.68	5.400000	11:49:31 AM	2.2500	2.2500	2.3163
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	615	1.68	16.100000	3:53:56 PM	2.0500	2.0534	2.1713
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	682	1.87	1040.080000	3:28:41 PM	2.4200	2.3065	2.4107
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	691	1.89	-	-	-	-	2.3643
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	707	1.94	-	-	-	-	2.5490
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	751	2.06	150.000000	10:09:57 AM	2.4000	2.4000	2.4797
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	789	2.16	-	-	-	-	2.4325

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	867	2.37	689.697000	3:18:29 PM	2.7500	2.7529	2.7633
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	893	2.45	-	-	-	-	2.5405
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	936	2.56	-	-	-	-	2.7075
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,074	2.94	3741.740000	3:56:50 PM	2.7850	2.8083	2.7825
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,077	2.95	-	-	-	-	2.8062
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,116	3.06	-	-	-	-	3.1506
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,160	3.18	-	-	-	-	2.8412
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,223	3.35	-	-	-	-	2.8926
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,238	3.39	-	-	-	-	3.0508
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,296	3.55	2000.000000	2:26:44 PM	3.0000	3.0000	3.0022
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,321	3.62	-	-	-	-	2.9729
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,473	4.03	-	-	-	-	2.9870
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,475	4.04	-	-	-	-	3.0894
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,595	4.37	160.050000	3:41:00 PM	3.0250	3.0178	3.0172
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,623	4.44	565.045000	3:36:51 PM	3.0500	3.0537	3.0511
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,664	4.56	-	-	-	-	3.2580
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,704	4.67	-	-	-	-	3.2917
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,755	4.81	-	-	-	-	3.3319
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,781	4.88	70.000000	3:41:34 PM	3.3000	3.3000	3.2110
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,999	5.47	1.000000	2:41:16 PM	3.5300	3.5300	3.4683
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,029	5.56	-	-	-	-	3.4895
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,077	5.69	-	-	-	-	3.6163
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,161	5.92	-	-	-	-	3.6909
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,225	6.09	240.300000	3:54:58 PM	3.8000	3.8104	3.8255
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,350	6.43	-	-	-	-	3.8460
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,548	6.98	-	-	-	-	4.1966
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,805	7.68	-	-	-	-	4.4429
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,842	7.78	100.000000	3:25:15 PM	4.1050	4.1050	4.1703
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,344	9.16	-	-	-	-	4.3512
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,387	9.27	646.000000	3:58:31 PM	4.1500	4.1521	4.1500
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,406	9.33	-	-	-	-	4.3618
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,588	9.82	-	-	-	-	4.3963
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,762	10.30	2.500000	11:13:48 AM	4.4000	4.4000	4.2517
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,840	10.51	-	-	-	-	4.4408

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,960	10.84	-	-	-	-	4.5976
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,988	10.92	-	-	-	-	4.5447
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,198	11.49	5.530000	2:01:37 PM	4.6300	4.6300	4.5215
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,261	11.67	-	-	-	-	4.5471
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,373	11.97	5.000000	2:01:34 PM	4.6800	4.6640	4.5472
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,967	13.60	-	-	-	-	4.7570
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,296	14.50	-	-	-	-	4.8466
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,373	14.71	5.000000	11:13:08 AM	5.0500	5.0500	4.8784
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,661	15.50	-	-	-	-	4.9347
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,892	16.13	-	-	-	-	4.9797
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,982	16.38	-	-	-	-	4.9839
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,051	16.57	9.000000	2:08:59 PM	4.3000	4.7133	5.0200
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,172	16.90	-	-	-	-	4.9929
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,508	17.82	23.020000	3:09:51 PM	5.1000	5.1000	4.9366
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,102	19.44	-	-	-	-	4.9960