

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 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	1	0.00	-	-	-	-	-
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	8	0.02	-	-	-	-	1.1923
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	15	0.04	-	-	-	-	1.3391
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	15	0.04	0.800000	2:14:05 PM	1.0750	1.0750	0.9082
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	22	0.06	10.850000	3:25:05 PM	0.8500	0.8730	1.0655
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	29	0.08	220.000000	2:38:24 PM	1.1250	1.1250	1.1250
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	36	0.10	219.058000	11:49:34 AM	1.0500	1.1863	1.2045
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	43	0.12	86.606000	3:35:02 PM	1.2000	1.1977	1.2392
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	50	0.14	850.300000	3:48:12 PM	1.2800	1.2783	1.2727
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	57	0.16	405.847000	2:36:42 PM	1.2500	1.2762	1.2731
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	61	0.17	3.000000	2:15:40 PM	1.5500	1.5500	1.3500
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	64	0.18	2.075000	11:58:06 AM	1.3000	1.3000	1.3969
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	71	0.19	-	-	-	-	1.2318
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	78	0.21	36.497000	2:15:53 PM	1.3050	1.3039	1.2743
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	85	0.23	406.039600	3:24:20 PM	1.4500	1.3186	1.3065
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	92	0.25	765.705000	3:12:29 PM	1.3100	1.3018	1.3002
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	99	0.27	-	-	-	-	1.3483
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	106	0.29	-	-	-	-	1.3967
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	113	0.31	2.600000	2:56:31 PM	1.3500	1.3500	1.4026
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	120	0.33	35.251000	2:14:34 PM	1.3000	1.3142	1.7069
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	127	0.35	14.542000	2:24:52 PM	1.3150	1.3150	1.3436
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	134	0.37	214.767000	2:36:08 PM	1.3300	1.3981	1.4114
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	141	0.39	-	-	-	-	1.4664
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	148	0.41	-	-	-	-	1.6000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	155	0.42	-	-	-	-	1.5344
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	162	0.44	-	-	-	-	1.5409
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	169	0.46	318.796000	2:41:44 PM	1.6250	1.6436	1.6385
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	176	0.48	100.039000	3:19:38 PM	1.6500	1.6288	1.6177
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	183	0.50	374.666000	3:06:48 PM	1.6500	1.6492	1.6500
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	190	0.52	-	-	-	-	1.6104
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	190	0.52	-	-	-	-	1.6024
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	197	0.54	-	-	-	-	1.5442
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	204	0.56	76.800000	3:06:51 PM	1.6000	1.6000	1.6000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	211	0.58	140.000000	11:57:12 AM	1.6000	1.5960	1.6000

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RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	218	0.60	33.300000	10:37:57 AM	1.6000	1.6000	1.5850
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	225	0.62	0.700000	11:48:40 AM	1.5500	1.5500	1.3917
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	225	0.62	-	-	-	-	1.5296
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	232	0.64	-	-	-	-	1.7015
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	238	0.65	-	-	-	-	1.6938
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	246	0.67	-	-	-	-	1.6722
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	267	0.73	4.000000	10:14:35 AM	1.6300	1.6300	1.7168
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	274	0.75	2.500000	11:59:39 AM	1.7000	1.7350	1.6108
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	281	0.77	-	-	-	-	1.6888
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	281	0.77	3.529000	2:11:46 PM	1.6500	1.6500	1.7000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	288	0.79	0.690000	11:02:23 AM	1.8000	1.8000	1.6534
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	288	0.79	0.612000	11:24:23 AM	1.7000	1.7037	1.7270
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	295	0.81	-	-	-	-	1.7485
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	302	0.83	-	-	-	-	1.8900
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	309	0.85	-	-	-	-	1.7469
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	316	0.87	-	-	-	-	1.8008
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	323	0.88	-	-	-	-	1.7988
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	330	0.90	-	-	-	-	1.8508
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	335	0.92	-	-	-	-	1.8870
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	337	0.92	-	-	-	-	1.8563
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	344	0.94	-	-	-	-	1.8686
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	351	0.96	34.465500	3:40:50 PM	1.9000	1.9005	1.8875
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	358	0.98	57.192000	3:16:26 PM	1.8900	1.8884	1.8973
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	365	1.00	2659.635000	3:53:31 PM	1.8875	1.8937	1.8850
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	447	1.22	14.000000	2:32:01 PM	1.9200	1.9200	2.0640
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	476	1.30	-	-	-	-	2.0868
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	518	1.42	-	-	-	-	2.1313
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	552	1.51	-	-	-	-	2.1892
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	600	1.64	66.000000	2:52:44 PM	2.2715	2.2837	2.2850
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	602	1.65	-	-	-	-	2.4100
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	669	1.83	283.580903	3:50:20 PM	2.3000	2.3309	2.3069
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	678	1.86	-	-	-	-	2.3589
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	694	1.90	0.400000	11:45:50 AM	2.3500	2.3500	2.3973
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	738	2.02	0.300000	11:33:30 AM	2.4000	2.4000	2.3335

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	776	2.13	-	-	-	-	2.4589
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	854	2.34	0.500000	3:41:38 PM	2.8500	2.8500	2.7573
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	880	2.41	200.000000	10:37:02 AM	2.6500	2.6500	2.5336
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	923	2.53	-	-	-	-	2.6290
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,061	2.91	1582.513000	3:49:50 PM	2.7800	2.7735	2.7821
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,064	2.91	84.750000	2:37:58 PM	2.8200	2.7580	2.7312
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,103	3.02	-	-	-	-	2.9111
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,147	3.14	-	-	-	-	2.8034
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,210	3.31	-	-	-	-	2.8502
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,225	3.35	-	-	-	-	3.0306
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,283	3.51	-	-	-	-	2.9527
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,308	3.58	-	-	-	-	2.9229
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,460	4.00	1.500000	2:53:43 PM	3.0000	3.0000	2.9949
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,462	4.00	-	-	-	-	3.0344
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,582	4.33	231.554000	3:31:56 PM	2.9950	2.9831	2.9847
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,610	4.41	88.675000	11:15:31 AM	2.9800	3.0462	3.0330
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,651	4.52	-	-	-	-	3.1726
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,691	4.63	-	-	-	-	3.2013
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,742	4.77	-	-	-	-	3.2372
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,768	4.84	524.000000	11:56:42 AM	3.1800	3.2065	3.1998
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,821	4.99	5852.000000	3:45:55 PM	3.2775	3.2612	3.2656
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,986	5.44	0.660000	10:20:11 AM	3.5000	3.5000	3.3934
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,016	5.52	1.000000	2:23:16 PM	3.5000	3.5000	3.4139
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,064	5.65	-	-	-	-	3.4722
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,148	5.88	-	-	-	-	3.5338
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,212	6.06	1274.500000	3:51:33 PM	3.4995	3.4807	3.4755
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,337	6.40	-	-	-	-	3.6659
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,535	6.94	200.000000	3:01:47 PM	4.1250	4.0875	4.0880
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,792	7.64	-	-	-	-	4.0666
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,829	7.75	88.859000	3:15:49 PM	3.9500	3.9461	3.9322
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,331	9.12	-	-	-	-	4.1956
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,374	9.24	270.020000	3:27:06 PM	4.0250	4.0269	4.0251
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,393	9.29	-	-	-	-	4.2180
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,575	9.79	-	-	-	-	4.2847

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,749	10.26	173.863684	3:23:02 PM	4.1800	4.1933	4.2008
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,827	10.48	-	-	-	-	4.3792
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,947	10.81	8.000000	9:41:24 AM	4.4000	4.4000	4.5248
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,975	10.88	15.600000	11:37:02 AM	4.5600	4.5640	4.5995
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,185	11.46	-	-	-	-	4.5174
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,248	11.63	99.000000	9:44:23 AM	4.6750	4.6750	4.6967
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,360	11.94	5.560000	10:19:40 AM	4.5800	4.5800	4.5802
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,954	13.56	-	-	-	-	4.8008
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,283	14.46	-	-	-	-	4.9018
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,360	14.68	90.000000	10:06:48 AM	4.8250	4.8250	4.8743
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,648	15.46	-	-	-	-	4.9784
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,879	16.10	0.500000	11:17:34 AM	4.8800	4.8800	5.0062
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,969	16.34	18.800000	11:36:51 AM	4.9050	4.9144	5.0117
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,038	16.53	5.500000	2:32:22 PM	4.8600	4.9032	5.1002
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,159	16.86	-	-	-	-	5.0234
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,495	17.78	350.000000	3:48:11 PM	4.9750	4.9929	4.9750
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,089	19.41	7.500000	11:29:58 AM	4.8700	4.8620	4.9502