

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 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	6	0.02	-	-	-	-	1.2108
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	13	0.04	-	-	-	-	1.3338
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	13	0.04	-	-	-	-	0.9778
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	20	0.06	11.000000	11:26:00 AM	0.8500	0.8818	1.1460
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	27	0.07	60.000000	11:26:26 AM	0.8750	1.1458	1.2057
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	34	0.09	-	-	-	-	1.2045
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	41	0.11	-	-	-	-	1.2393
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	48	0.13	46.001000	11:16:54 AM	1.2650	1.2650	1.2767
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	55	0.15	6.979000	2:46:18 PM	1.2250	1.2360	1.2746
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	59	0.16	26.000000	10:37:47 AM	1.5500	1.3423	1.3500
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	62	0.17	282.500000	11:59:01 AM	1.2800	1.2776	1.2767
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	69	0.19	-	-	-	-	1.2309
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	76	0.21	37.990000	2:45:08 PM	1.3100	1.3100	1.2870
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	83	0.23	97.951000	11:38:22 AM	1.3200	1.3023	1.3157
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	90	0.25	549.285000	3:02:44 PM	1.3350	1.3304	1.3250
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	97	0.27	33.500000	3:04:17 PM	1.3000	1.3175	1.3611
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	104	0.29	-	-	-	-	1.4043
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	111	0.30	2.000000	11:09:03 AM	1.4000	1.4000	1.4127
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	118	0.32	4.089000	2:19:43 PM	1.4850	1.4357	1.7461
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	125	0.34	-	-	-	-	1.3436
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	132	0.36	50.701000	2:39:40 PM	1.4250	1.4866	1.4345
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	139	0.38	-	-	-	-	1.4789
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	146	0.40	7.223000	3:47:25 PM	1.3250	1.3911	1.5949
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	153	0.42	-	-	-	-	1.5418
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	160	0.44	-	-	-	-	1.5405
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	167	0.46	3.230000	10:44:46 AM	1.6700	1.6624	1.6437
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	174	0.48	1030.057000	11:14:14 AM	1.6250	1.6593	1.6547
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	181	0.50	1222.747000	3:36:22 PM	1.6925	1.6752	1.6766
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	188	0.52	-	-	-	-	1.6272
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	188	0.52	-	-	-	-	1.6164
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	195	0.53	-	-	-	-	1.5705
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	202	0.55	-	-	-	-	1.6000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	209	0.57	-	-	-	-	1.6000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	216	0.59	55.500000	11:03:27 AM	1.5750	1.5750	1.5766

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RPG5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	223	0.61	-	-	-	-	1.4619
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	223	0.61	-	-	-	-	1.5655
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	230	0.63	-	-	-	-	1.7083
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	236	0.65	-	-	-	-	1.7035
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	244	0.67	-	-	-	-	1.6878
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	265	0.73	-	-	-	-	1.7297
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	272	0.75	1.000000	9:38:35 AM	1.6500	1.6500	1.6108
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	279	0.76	-	-	-	-	1.7283
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	279	0.76	0.110000	11:31:03 AM	1.6750	1.6750	1.7000
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	286	0.78	100.000000	11:01:11 AM	1.7250	1.7250	1.6673
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	286	0.78	-	-	-	-	1.7407
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	293	0.80	0.520000	10:14:02 AM	1.7600	1.7600	1.7597
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	300	0.82	-	-	-	-	1.9025
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	307	0.84	-	-	-	-	1.7610
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	314	0.86	-	-	-	-	1.8066
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	321	0.88	2.500000	10:55:27 AM	1.7500	1.7500	1.8063
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	328	0.90	-	-	-	-	1.8503
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	333	0.91	-	-	-	-	1.9059
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	335	0.92	-	-	-	-	1.8562
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	342	0.94	-	-	-	-	1.8676
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	349	0.96	45.296000	2:30:07 PM	1.8550	1.8520	1.8807
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	356	0.98	10.700000	10:30:29 AM	1.8750	1.8655	1.8870
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	363	0.99	742.976000	3:37:52 PM	1.8750	1.8938	1.8923
RPG5 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	445	1.22	0.310000	10:34:38 AM	2.0100	2.0100	2.0522
RPG5 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	474	1.30	-	-	-	-	2.1024
RPG5 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	516	1.41	-	-	-	-	2.1479
RPG5 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	550	1.51	-	-	-	-	2.2026
RPG5 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	598	1.64	7.516000	2:39:24 PM	2.3000	2.2966	2.2980
RPG5 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	600	1.64	0.050000	11:31:39 AM	2.3500	2.3500	2.4049
RPG5 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	667	1.83	77.727000	2:24:44 PM	2.2750	2.2867	2.2914
RPG5 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	676	1.85	-	-	-	-	2.3687
RPG5 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	692	1.90	5.800000	11:32:33 AM	2.5000	2.5000	2.5026
RPG5 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	736	2.02	5.000000	10:41:13 AM	2.3000	2.3000	2.3302
RPG5 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	774	2.12	-	-	-	-	2.4692

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	852	2.33	25.410000	11:24:52 AM	2.7500	2.7500	2.7560
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	878	2.40	20.000000	11:16:20 AM	2.3000	2.3375	2.6500
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	921	2.52	-	-	-	-	2.6339
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,059	2.90	2032.740000	3:57:55 PM	2.7575	2.7554	2.7559
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,062	2.91	91.000000	2:01:04 PM	2.7550	2.7523	2.7349
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,101	3.01	37.425000	11:55:17 AM	2.8200	2.8576	2.8869
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,145	3.14	-	-	-	-	2.8037
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,208	3.31	-	-	-	-	2.8494
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,223	3.35	51.000000	10:40:37 AM	3.0250	3.0005	3.0034
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,281	3.51	250.000000	3:45:47 PM	2.9500	2.9500	2.9465
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,306	3.58	-	-	-	-	2.9205
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,458	3.99	60.000000	11:14:19 AM	2.9750	2.9750	2.9663
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,460	4.00	-	-	-	-	3.0299
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,580	4.33	265.705000	3:40:49 PM	2.9800	2.9775	2.9744
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,608	4.40	39.000000	2:37:15 PM	3.0900	3.0900	3.0430
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,649	4.52	-	-	-	-	3.1644
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,689	4.62	-	-	-	-	3.1924
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,740	4.76	-	-	-	-	3.2274
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,766	4.84	301.000000	3:18:35 PM	3.2350	3.2383	3.2329
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,819	4.98	2020.000000	3:44:36 PM	3.2300	3.2320	3.2313
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,984	5.43	2.300000	2:00:37 PM	3.5000	3.4804	3.3835
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,014	5.51	8.000000	3:18:01 PM	3.7000	3.6950	3.4037
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,062	5.65	6.000000	3:48:32 PM	3.6050	3.6050	3.4572
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,146	5.88	0.500000	2:32:25 PM	3.8000	3.8000	3.5174
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,210	6.05	-	-	-	-	3.4713
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,335	6.39	-	-	-	-	3.6470
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,533	6.94	1.000000	11:32:41 AM	4.0000	4.0000	4.0866
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,790	7.64	-	-	-	-	4.0638
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,827	7.74	15.620000	3:18:12 PM	3.9875	3.9875	3.9303
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,329	9.11	7.000000	11:48:44 AM	4.2000	4.2000	4.1641
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,372	9.23	952.180000	3:50:08 PM	4.0000	3.9828	3.9857
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,391	9.28	-	-	-	-	4.2130
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,573	9.78	-	-	-	-	4.2846
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,747	10.26	117.431016	3:17:06 PM	4.1800	4.1310	4.1738

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,825	10.47	160.000000	10:03:46 AM	4.4374	4.4374	4.3833
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,945	10.80	0.100000	10:50:16 AM	4.5000	4.5000	4.5124
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,973	10.88	16.256000	10:44:16 AM	4.5500	4.5615	4.6322
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,183	11.45	-	-	-	-	4.5242
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,246	11.63	-	-	-	-	4.6962
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,358	11.93	33.000000	2:07:49 PM	4.5250	4.3886	4.5884
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,952	13.56	-	-	-	-	4.8050
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,281	14.46	-	-	-	-	4.9022
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,358	14.67	5.000000	11:42:36 AM	4.9250	4.9250	4.8736
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,646	15.46	-	-	-	-	4.9783
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,877	16.09	-	-	-	-	5.0078
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,967	16.34	1.400000	2:26:49 PM	4.9000	4.9000	5.0132
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,036	16.53	1.000000	11:39:29 AM	4.9700	4.9700	5.1000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,157	16.86	2.000000	-	-	-	5.0246
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,493	17.78	15.000000	10:57:05 AM	4.9500	4.9500	4.9747
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,087	19.40	-	-	-	-	4.9538