

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	2	0.01	-	-	-	-	-
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	9	0.03	-	-	-	-	1.2681
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	9	0.03	-	-	-	-	1.1113
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	16	0.04	-	-	-	-	1.2245
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	23	0.06	0.500000	11:58:01 AM	1.2000	1.2000	1.4249
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	30	0.08	11.000000	2:51:22 PM	1.0500	1.1968	1.2037
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	37	0.10	218.078000	3:35:19 PM	1.2000	1.2639	1.2650
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	44	0.12	39.350000	2:18:29 PM	1.2500	1.2500	1.2907
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	51	0.14	53.577000	3:23:23 PM	1.3000	1.2393	1.2585
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	55	0.15	2.300000	2:01:09 PM	1.4250	1.4348	1.4073
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	58	0.16	11.184000	3:19:58 PM	1.2350	1.2591	1.2767
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	65	0.18	-	-	-	-	1.2406
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	72	0.20	79.395000	2:49:29 PM	1.3000	1.3221	1.3224
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	79	0.22	201.300000	3:01:52 PM	1.2850	1.3312	1.3276
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	86	0.24	375.639000	2:53:24 PM	1.3400	1.3382	1.3336
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	93	0.26	229.895000	3:48:09 PM	1.1850	1.2975	1.2950
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	100	0.27	-	-	-	-	1.3835
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	107	0.29	-	-	-	-	1.3971
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	114	0.31	-	-	-	-	1.6918
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	121	0.33	5.019800	11:14:12 AM	1.4875	1.4875	1.3487
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	128	0.35	5.120900	2:16:19 PM	1.4875	1.4875	1.4388
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	135	0.37	0.312000	2:49:48 PM	1.6000	1.6000	1.4737
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	142	0.39	-	-	-	-	1.5598
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	149	0.41	-	-	-	-	1.5320
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	156	0.43	-	-	-	-	1.5392
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	163	0.45	1.099800	11:10:19 AM	1.6650	1.6659	1.6439
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	170	0.47	38.524000	2:41:40 PM	1.6850	1.6807	1.6564
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	177	0.49	653.742000	3:23:51 PM	1.6950	1.6939	1.6821
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	184	0.50	-	-	-	-	1.7557
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	184	0.50	1105.640000	2:53:22 PM	1.7000	1.6986	1.6992
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	191	0.52	-	-	-	-	1.5981
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	198	0.54	-	-	-	-	1.6000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	205	0.56	-	-	-	-	1.6202
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	212	0.58	-	-	-	-	1.5766

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RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	219	0.60	-	-	-	-	1.6120
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	219	0.60	-	-	-	-	1.6078
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	226	0.62	-	-	-	-	1.7072
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	232	0.64	25.000000	9:48:55 AM	1.7500	1.7500	1.7067
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	240	0.66	-	-	-	-	1.6999
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	261	0.72	-	-	-	-	1.7379
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	268	0.73	-	-	-	-	1.6109
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	275	0.75	-	-	-	-	1.7419
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	275	0.75	4.040000	11:34:47 AM	1.6750	1.6750	1.7000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	282	0.77	-	-	-	-	1.6383
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	282	0.77	-	-	-	-	1.7400
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	289	0.79	-	-	-	-	1.7661
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	296	0.81	-	-	-	-	1.9310
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	303	0.83	-	-	-	-	1.7711
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	310	0.85	-	-	-	-	1.8038
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	317	0.87	39.127000	2:45:11 PM	1.7500	1.7500	1.8056
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	324	0.89	-	-	-	-	1.8373
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	329	0.90	-	-	-	-	1.8831
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	331	0.91	-	-	-	-	1.8433
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	338	0.93	48.700000	2:35:05 PM	1.8800	1.8788	1.8530
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	345	0.95	48.520000	2:32:17 PM	1.8550	1.8365	1.8660
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	352	0.96	0.500000	3:09:24 PM	1.8100	1.8100	1.8841
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	359	0.98	1541.999000	3:40:30 PM	1.8200	1.8220	1.8847
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	441	1.21	35.000000	2:55:48 PM	2.0745	2.0745	2.0282
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	470	1.29	-	-	-	-	2.0766
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	512	1.40	-	-	-	-	2.1256
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	546	1.50	-	-	-	-	2.1772
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	594	1.63	334.356000	3:39:03 PM	2.3000	2.2956	2.2861
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	596	1.63	-	-	-	-	2.3482
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	663	1.82	95.000000	3:37:45 PM	2.3000	2.2600	2.2693
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	672	1.84	-	-	-	-	2.3441
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	688	1.88	334.700000	2:55:33 PM	2.4000	2.3909	2.4000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	732	2.00	6.500000	3:11:21 PM	2.4000	2.4115	2.3747
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	770	2.11	-	-	-	-	2.4496

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	848	2.32	78.460000	3:56:08 PM	2.6250	2.5439	2.7552
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	874	2.39	-	-	-	-	2.6650
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	917	2.51	-	-	-	-	2.6021
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,055	2.89	1608.948000	3:59:19 PM	2.6900	2.6924	2.6868
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,058	2.90	6.000000	10:32:29 AM	2.7300	2.7330	2.7469
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,097	3.00	-	-	-	-	2.8237
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,141	3.12	-	-	-	-	2.7768
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,204	3.30	-	-	-	-	2.8206
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,219	3.34	533.255000	3:05:50 PM	2.9500	2.9302	2.9588
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,277	3.50	1256.000000	11:46:44 AM	2.9350	2.9352	2.9416
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,302	3.57	-	-	-	-	2.8887
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,454	3.98	215.800000	3:18:33 PM	3.0000	2.9944	2.9812
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,456	3.99	-	-	-	-	2.9943
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,576	4.32	505.958500	3:56:54 PM	2.9000	2.9285	2.9262
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,604	4.39	258.000000	3:14:00 PM	3.0500	2.9916	2.9971
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,645	4.50	-	-	-	-	3.1147
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,685	4.61	-	-	-	-	3.1398
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,736	4.75	-	-	-	-	3.1714
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,762	4.82	400.000000	2:37:27 PM	3.2000	3.2000	3.2117
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,815	4.97	5060.000000	3:57:49 PM	3.1850	3.1868	3.1675
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,980	5.42	69.700000	2:31:15 PM	3.3200	3.3840	3.4000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,010	5.50	22.000000	10:01:24 AM	3.4280	3.4280	3.3292
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,058	5.64	-	-	-	-	3.3716
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,142	5.86	-	-	-	-	3.4236
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,206	6.04	3750.000000	3:56:08 PM	3.4050	3.4077	3.4166
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,331	6.38	-	-	-	-	3.5357
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,529	6.92	100.000000	3:42:58 PM	3.6500	3.6500	3.7351
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,786	7.63	-	-	-	-	4.0583
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,823	7.73	381.375000	3:46:47 PM	3.7000	3.7213	3.7166
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,325	9.10	0.254000	3:27:33 PM	3.9000	4.0843	4.1443
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,368	9.22	950.000000	3:43:33 PM	3.7500	3.7500	3.7500
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,387	9.27	-	-	-	-	4.0849
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,569	9.77	-	-	-	-	4.1719
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,743	10.25	122.633490	3:18:37 PM	4.0800	4.0840	4.0976

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,821	10.46	-	-	-	-	4.2927
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,941	10.79	0.055000	11:20:33 AM	4.4000	4.4000	4.4056
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,969	10.87	176.570000	3:05:16 PM	4.5300	4.5499	4.5837
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,179	11.44	-	-	-	-	4.4614
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,242	11.61	-	-	-	-	4.6809
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,354	11.92	0.010000	3:34:57 PM	4.5000	4.5000	4.5386
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,948	13.55	-	-	-	-	4.7854
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,277	14.45	-	-	-	-	4.8907
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,354	14.66	14.255000	11:42:18 AM	4.9500	4.9993	4.8724
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,642	15.45	-	-	-	-	4.9609
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,873	16.08	-	-	-	-	4.9827
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,963	16.33	5.000000	3:06:04 PM	4.8500	4.8500	4.9890
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,032	16.52	14.950500	3:24:29 PM	4.8500	4.8370	5.0521
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,153	16.85	-	-	-	-	5.0021
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,489	17.77	22.525000	3:51:00 PM	4.9500	4.9278	4.9741
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,083	19.39	-	-	-	-	4.9670