

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 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	7	0.02	-	-	-	-	1.3125
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	14	0.04	9.050000	3:03:50 PM	1.1500	1.2329	1.1557
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	21	0.06	112.636000	2:49:50 PM	1.0000	1.1369	1.1517
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	28	0.08	11.220000	11:39:22 AM	1.1750	1.1783	1.2039
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	35	0.10	183.563000	2:20:29 PM	1.1500	1.1900	1.2114
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	39	0.11	202.000000	11:57:44 AM	1.4000	1.3505	1.3550
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	42	0.12	31.201000	2:48:29 PM	1.1250	1.1751	1.2296
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	49	0.13	400.000000	11:21:14 AM	1.2500	1.2500	1.2500
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	56	0.15	208.692000	3:45:36 PM	1.2000	1.2026	1.2390
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	63	0.17	349.696000	3:18:49 PM	1.2250	1.2582	1.2776
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	70	0.19	12.295000	2:53:51 PM	1.2500	1.2500	1.2584
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	77	0.21	114.230400	2:36:39 PM	1.2900	1.2852	1.3080
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	84	0.23	671.887000	3:36:01 PM	1.2900	1.2870	1.2919
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	91	0.25	3351.266400	3:47:05 PM	1.2800	1.2830	1.2805
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	98	0.27	23.600000	2:01:01 PM	1.2650	1.2656	1.5081
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	105	0.29	278.131000	3:31:51 PM	1.2875	1.2876	1.3114
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	112	0.31	190.742600	3:07:58 PM	1.3000	1.3015	1.3096
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	119	0.33	-	-	-	-	1.4000
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	126	0.35	17.230000	3:14:12 PM	1.3250	1.3250	1.3970
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	133	0.36	-	-	-	-	1.4279
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	140	0.38	15.284000	9:39:48 AM	1.4500	1.4500	1.4423
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	147	0.40	852.686000	3:55:30 PM	1.4150	1.4017	1.4033
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	154	0.42	1211.000000	3:59:27 PM	1.4500	1.4415	1.4417
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	161	0.44	1.000000	3:50:46 PM	1.4850	1.4850	1.4875
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	168	0.46	20.000000	11:22:08 AM	1.4000	1.4000	1.5236
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	168	0.46	1081.060000	2:26:01 PM	1.5500	1.5979	1.5919
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	175	0.48	48.150000	3:35:02 PM	1.5650	1.5722	1.6103
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	182	0.50	2987.196200	3:51:41 PM	1.5700	1.5778	1.5871
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	189	0.52	-	-	-	-	1.5565
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	196	0.54	11.160000	3:22:03 PM	1.6500	1.6136	1.5562
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	203	0.56	-	-	-	-	1.5692
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	203	0.56	-	-	-	-	1.5830
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	210	0.58	-	-	-	-	1.6179
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	216	0.59	2.867500	2:24:05 PM	1.6500	1.6500	1.6302

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RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	224	0.61	-	-	-	-	1.6454
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	245	0.67	-	-	-	-	1.6968
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	252	0.69	163.783000	3:06:12 PM	1.7050	1.7027	1.7124
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	259	0.71	-	-	-	-	1.5699
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	259	0.71	551.025000	2:30:48 PM	1.7100	1.7353	1.7214
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	266	0.73	-	-	-	-	1.4937
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	266	0.73	17.800000	3:07:48 PM	1.7000	1.7000	1.7200
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	273	0.75	142.197000	3:47:23 PM	1.7250	1.7278	1.7492
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	280	0.77	-	-	-	-	1.9300
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	287	0.79	501.106000	3:38:25 PM	1.7500	1.7499	1.7601
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	294	0.81	170.000000	11:45:49 AM	1.7250	1.7250	1.7250
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	301	0.82	1.766000	3:10:52 PM	1.7500	1.7500	1.7895
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	308	0.84	-	-	-	-	1.8012
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	313	0.86	-	-	-	-	1.7740
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	315	0.86	-	-	-	-	1.8077
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	322	0.88	10.000000	11:19:28 AM	1.7800	1.7800	1.7876
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	329	0.90	15.058000	3:32:57 PM	1.6350	1.7118	1.8252
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	336	0.92	6.200000	11:50:40 AM	1.8350	1.8350	1.8353
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	343	0.94	-	-	-	-	1.8535
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	350	0.96	2.350000	2:24:14 PM	1.8500	1.8229	1.8588
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	357	0.98	130.700000	2:36:24 PM	1.8000	1.8154	1.8481
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	364	1.00	3122.774000	3:49:20 PM	1.8350	1.8358	1.8342
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	425	1.16	-	-	-	-	1.9803
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	454	1.24	-	-	-	-	1.9670
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	496	1.36	-	-	-	-	2.0191
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	530	1.45	-	-	-	-	2.0638
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	578	1.58	187.500000	2:45:21 PM	2.0500	2.1023	2.1170
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	580	1.59	-	-	-	-	2.1451
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	647	1.77	10.025000	2:35:23 PM	2.2550	2.2552	2.2393
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	656	1.80	-	-	-	-	2.2243
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	672	1.84	72.000000	2:01:21 PM	2.2000	2.2000	2.2688
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	716	1.96	59.400000	3:58:21 PM	2.3200	2.3239	2.3292
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	754	2.06	-	-	-	-	2.3413
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	832	2.28	389.000000	3:48:01 PM	2.4500	2.4340	2.4335

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	858	2.35	239.000000	3:43:22 PM	2.5250	2.5462	2.5621
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	901	2.47	-	-	-	-	2.5706
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,039	2.85	867.100000	3:47:43 PM	2.5800	2.5783	2.5803
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,042	2.85	103.600000	2:40:54 PM	2.6100	2.6097	2.6100
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,081	2.96	-	-	-	-	2.6703
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,125	3.08	-	-	-	-	2.7569
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,188	3.25	-	-	-	-	2.7644
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,203	3.29	-	-	-	-	2.8849
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,261	3.45	39.300000	2:41:04 PM	2.9000	2.9045	2.9154
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,286	3.52	-	-	-	-	2.8440
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,438	3.94	8.217000	2:42:18 PM	2.9900	3.0007	2.9988
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,440	3.94	-	-	-	-	2.9834
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,560	4.27	1006.419000	3:57:34 PM	2.8750	2.8846	2.8867
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,588	4.35	0.517000	11:30:52 AM	3.0000	3.0677	3.0161
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,629	4.46	-	-	-	-	3.1071
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,669	4.57	-	-	-	-	3.1350
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,720	4.71	-	-	-	-	3.1704
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,746	4.78	-	-	-	-	3.2045
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,799	4.93	5931.911000	3:48:48 PM	3.2900	3.2861	3.2895
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,964	5.38	-	-	-	-	3.3772
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,994	5.46	-	-	-	-	3.3411
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,042	5.59	-	-	-	-	3.3721
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,126	5.82	-	-	-	-	3.4217
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,190	6.00	254.010000	3:53:09 PM	3.4800	3.4820	3.4905
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,315	6.34	-	-	-	-	3.5302
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,513	6.88	0.176000	10:53:23 AM	3.6400	3.6400	3.6810
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,544	6.97	2010.090000	3:25:47 PM	3.6500	3.6490	3.6493
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,770	7.58	-	-	-	-	3.8493
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,807	7.69	7.500000	3:34:35 PM	3.7000	3.7000	3.6919
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,309	9.06	-	-	-	-	4.0506
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,352	9.18	46.400000	9:01:50 AM	3.8400	3.8400	3.8925
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,371	9.23	-	-	-	-	4.0398
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,553	9.73	-	-	-	-	4.1338
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,727	10.20	23.900000	3:31:35 PM	4.0500	4.0172	4.0028

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,805	10.42	-	-	-	-	4.2392
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,925	10.75	-	-	-	-	4.3442
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,953	10.82	19.000000	11:58:10 AM	4.3250	4.4008	4.4997
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,163	11.40	-	-	-	-	4.4554
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,226	11.57	0.011000	11:22:19 AM	4.4500	4.4500	4.5085
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,338	11.88	1.000000	9:25:18 AM	4.4800	4.4800	4.7015
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,932	13.50	-	-	-	-	4.7668
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,261	14.40	-	-	-	-	4.8679
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,338	14.62	-	-	-	-	4.9223
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,626	15.40	-	-	-	-	4.9195
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,857	16.04	-	-	-	-	4.9855
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,947	16.28	-	-	-	-	4.9242
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,016	16.47	29.210000	3:19:46 PM	4.8500	4.8247	4.8999
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,137	16.80	-	-	-	-	4.9117
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,473	17.72	0.660000	3:37:40 PM	4.8000	4.8001	4.8274
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,067	19.35	0.051000	11:58:07 AM	4.8000	4.8000	4.8365