

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 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	7	0.02	0.650000	10:21:02 AM	1.1000	1.1000	0.8374
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	14	0.04	7.210000	9:26:54 AM	1.1000	1.1000	1.1025
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	21	0.06	365.765000	10:36:56 AM	1.0500	1.0005	1.0156
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	25	0.07	1.000000	9:48:04 AM	1.3250	1.3250	1.3406
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	28	0.08	-	-	-	-	1.1236
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	35	0.10	74.991000	2:32:51 PM	1.1000	1.1262	1.1417
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	42	0.12	11.802000	2:38:47 PM	1.1850	1.1613	1.1898
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	49	0.13	10.000000	2:01:51 PM	1.2000	1.2000	1.2363
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	56	0.15	206.462400	3:45:10 PM	1.2000	1.2044	1.2155
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	63	0.17	537.748600	3:37:33 PM	1.2050	1.2127	1.2210
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	70	0.19	200.000000	11:55:09 AM	1.2200	1.2200	1.2351
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	77	0.21	334.720000	2:23:43 PM	1.2300	1.2474	1.2515
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	84	0.23	21.820000	3:40:26 PM	1.2550	1.2537	1.3319
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	91	0.25	1595.713000	3:52:24 PM	1.2505	1.2551	1.2537
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	98	0.27	55.357000	2:42:09 PM	1.2750	1.2752	1.2881
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	105	0.29	-	-	-	-	1.3322
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	112	0.31	82.507000	2:34:38 PM	1.3450	1.3427	1.3463
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	119	0.33	-	-	-	-	1.3686
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	126	0.35	-	-	-	-	1.3866
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	133	0.36	85.302000	2:02:51 PM	1.3500	1.3658	1.3648
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	140	0.38	61.300000	11:04:54 AM	1.4300	1.4310	1.4516
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	147	0.40	53.342000	9:31:28 AM	1.4300	1.4300	1.4618
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	154	0.42	-	-	-	-	1.3330
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	154	0.42	1.527000	10:25:14 AM	1.4500	1.4827	1.4881
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	161	0.44	500.000000	3:37:47 PM	1.5000	1.5000	1.5016
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	168	0.46	14.856000	2:28:33 PM	1.5180	1.5118	1.5375
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	175	0.48	702.054000	3:14:40 PM	1.5350	1.5314	1.5288
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	182	0.50	3668.326000	3:54:24 PM	1.5300	1.5274	1.5272
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	189	0.52	-	-	-	-	1.3380
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	189	0.52	63.985000	3:11:24 PM	1.5300	1.4664	1.4638
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	196	0.54	10.086000	3:01:33 PM	1.5500	1.5500	1.5697
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	202	0.55	-	-	-	-	1.5825
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	210	0.58	-	-	-	-	1.5994
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	231	0.63	-	-	-	-	1.6464

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RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	238	0.65	-	-	-	-	1.6731
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	245	0.67	35.600000	2:56:07 PM	1.5000	1.5000	1.6058
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	245	0.67	-	-	-	-	1.6989
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	252	0.69	-	-	-	-	1.6781
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	252	0.69	117.540000	2:52:40 PM	1.6500	1.6500	1.6500
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	259	0.71	0.020000	2:14:39 PM	1.6500	1.6500	1.7373
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	266	0.73	2.000000	11:37:07 AM	1.6850	1.6850	1.8869
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	273	0.75	-	-	-	-	1.7386
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	280	0.77	-	-	-	-	1.7309
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	287	0.79	0.607000	10:13:51 AM	1.7250	1.7250	1.7700
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	294	0.81	-	-	-	-	1.7667
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	299	0.82	-	-	-	-	1.6993
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	301	0.82	-	-	-	-	1.7943
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	308	0.84	-	-	-	-	1.7873
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	315	0.86	-	-	-	-	1.7900
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	322	0.88	-	-	-	-	1.8031
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	329	0.90	-	-	-	-	1.7850
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	336	0.92	-	-	-	-	1.7925
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	343	0.94	-	-	-	-	1.8033
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	350	0.96	234.300000	2:43:56 PM	1.7800	1.7756	1.7887
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	357	0.98	509.410000	3:31:58 PM	1.8000	1.7997	1.8024
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	364	1.00	541.912000	3:49:39 PM	1.7950	1.7954	1.8291
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	411	1.13	0.500000	9:48:24 AM	1.9000	1.9000	1.8431
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	440	1.21	-	-	-	-	1.8706
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	482	1.32	-	-	-	-	1.9174
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	516	1.41	-	-	-	-	1.9559
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	564	1.54	121.740000	2:48:16 PM	2.0500	2.0349	2.0425
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	566	1.55	-	-	-	-	2.1027
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	633	1.73	107.300000	3:18:47 PM	2.0500	2.0306	2.0304
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	642	1.76	-	-	-	-	2.0972
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	658	1.80	-	-	-	-	2.2227
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	702	1.92	-	-	-	-	2.2283
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	740	2.03	-	-	-	-	2.2050
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	818	2.24	5.000000	3:27:29 PM	2.4500	2.4500	2.2848

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	844	2.31	35.000000	2:43:29 PM	2.2000	2.2000	2.2327
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	887	2.43	-	-	-	-	2.3913
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,025	2.81	4759.398000	3:39:56 PM	2.4050	2.4063	2.4128
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,028	2.82	481.400000	2:57:10 PM	2.4000	2.4059	2.4033
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,067	2.92	4.000000	2:59:10 PM	2.6035	2.6035	2.5871
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,111	3.04	15.680000	3:20:48 PM	2.5500	2.5500	2.5644
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,174	3.21	-	-	-	-	2.5999
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,189	3.26	-	-	-	-	2.6488
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,247	3.41	2035.000000	11:03:14 AM	2.6500	2.6502	2.6500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,272	3.48	-	-	-	-	2.6803
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,424	3.90	9.155000	10:55:20 AM	2.8000	2.8000	2.8376
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,426	3.90	-	-	-	-	2.8104
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,546	4.23	752.615000	3:24:50 PM	2.7450	2.7453	2.7448
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,574	4.31	623.113000	3:22:11 PM	2.8000	2.7993	2.8027
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,615	4.42	-	-	-	-	2.9580
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,655	4.53	-	-	-	-	2.9895
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,706	4.67	-	-	-	-	3.0298
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,732	4.74	20.000000	2:58:38 PM	2.9000	2.9000	3.1095
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,785	4.89	9044.703000	3:46:54 PM	3.2100	3.2041	3.2100
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,950	5.34	12.830000	2:35:26 PM	3.3300	3.3300	3.2725
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,980	5.42	-	-	-	-	3.2373
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,028	5.55	-	-	-	-	3.2733
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,112	5.78	-	-	-	-	3.3352
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,176	5.96	887.100000	3:13:25 PM	3.4500	3.4470	3.4475
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,301	6.30	-	-	-	-	3.4638
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,499	6.84	0.010000	11:32:08 AM	3.6000	3.6000	3.6000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,530	6.93	3028.037800	3:47:16 PM	3.6750	3.6583	3.6725
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,756	7.55	-	-	-	-	3.7459
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,793	7.65	-	-	-	-	3.7389
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,295	9.02	-	-	-	-	3.9928
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,338	9.14	4.060000	3:30:32 PM	3.7800	3.7800	3.7896
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,357	9.19	-	-	-	-	3.9957
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,539	9.69	-	-	-	-	4.0790
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,713	10.17	5.000000	10:44:48 AM	3.9800	3.9800	4.0072

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,791	10.38	-	-	-	-	4.1908
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,911	10.71	-	-	-	-	4.2587
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,939	10.78	170.190000	3:55:36 PM	4.3750	4.4299	4.4432
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,149	11.36	-	-	-	-	4.3633
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,212	11.53	0.010000	3:46:31 PM	4.3000	4.3000	4.3956
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,324	11.84	-	-	-	-	4.4502
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,918	13.47	-	-	-	-	4.6387
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,247	14.37	-	-	-	-	4.7387
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,324	14.58	-	-	-	-	4.7770
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,612	15.37	-	-	-	-	4.8340
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,843	16.00	0.010000	3:55:44 PM	4.8000	4.8000	4.9050
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,933	16.24	-	-	-	-	4.8956
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,002	16.43	25.940000	3:04:11 PM	4.9250	4.8130	4.8837
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,123	16.76	-	-	-	-	4.9044
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,459	17.68	-	-	-	-	4.8646
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,053	19.31	1.200000	10:26:43 AM	4.8000	4.8000	5.1385