

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	5	0.01	-	-	-	-	0.8374
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	12	0.03	2.000000	2:24:14 PM	0.9000	0.9000	1.1134
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	19	0.05	-	-	-	-	1.0154
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	23	0.06	5.025000	2:31:24 PM	1.3250	1.3250	1.3410
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	26	0.07	-	-	-	-	1.1307
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	33	0.09	-	-	-	-	1.1316
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	40	0.11	41.100000	2:05:51 PM	1.1000	1.1094	1.1913
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	47	0.13	4.458000	2:57:09 PM	1.2000	1.2000	1.2279
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	54	0.15	29.900000	10:39:43 AM	1.2000	1.2000	1.2155
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	61	0.17	37.391000	2:36:16 PM	1.2350	1.1836	1.2188
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	68	0.19	1.000000	2:45:13 PM	1.1800	1.1800	1.2327
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	75	0.21	9.500000	2:06:28 PM	1.2300	1.2300	1.2515
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	82	0.23	294.794000	3:25:06 PM	1.2500	1.2587	1.3883
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	89	0.24	215.740000	3:23:42 PM	1.2650	1.2610	1.2566
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	96	0.26	9.200000	11:03:59 AM	1.2750	1.2696	1.2881
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	103	0.28	-	-	-	-	1.3362
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	110	0.30	-	-	-	-	1.3462
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	117	0.32	-	-	-	-	1.3719
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	124	0.34	1.830000	3:21:29 PM	1.3500	1.3500	1.3896
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	131	0.36	-	-	-	-	1.3648
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	138	0.38	276.370000	3:13:20 PM	1.4600	1.4444	1.4524
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	145	0.40	2.008000	10:27:10 AM	1.4300	1.4300	1.4634
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	152	0.42	-	-	-	-	1.3299
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	152	0.42	4.840000	2:50:57 PM	1.4750	1.4750	1.4896
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	159	0.44	-	-	-	-	1.4992
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	166	0.45	22.884000	3:10:47 PM	1.4750	1.4990	1.5269
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	173	0.47	30.130000	3:11:54 PM	1.5250	1.5275	1.5291
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	180	0.49	537.480000	3:33:16 PM	1.5280	1.5307	1.5285
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	187	0.51	-	-	-	-	1.2181
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	187	0.51	0.500000	9:27:35 AM	1.5250	1.5250	1.4890
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	194	0.53	-	-	-	-	1.5697
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	200	0.55	-	-	-	-	1.5826
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	208	0.57	-	-	-	-	1.5996
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	229	0.63	1.000000	10:15:53 AM	1.6000	1.6000	1.6465

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RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	236	0.65	-	-	-	-	1.6712
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	243	0.67	-	-	-	-	1.5276
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	243	0.67	-	-	-	-	1.6989
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	250	0.68	25.200000	2:44:38 PM	1.6550	1.6550	1.6345
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	250	0.68	10.080000	3:00:27 PM	1.6500	1.6500	1.6500
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	257	0.70	60.000000	11:30:16 AM	1.7000	1.7000	1.7009
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	264	0.72	2.000000	10:50:28 AM	1.6850	1.6850	1.8862
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	271	0.74	1000.500000	2:56:23 PM	1.7500	1.7000	1.7000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	278	0.76	-	-	-	-	1.7350
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	285	0.78	3.028000	2:28:18 PM	1.7250	1.7250	1.7700
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	292	0.80	-	-	-	-	1.7641
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	297	0.81	-	-	-	-	1.6683
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	299	0.82	-	-	-	-	1.7867
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	306	0.84	-	-	-	-	1.7833
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	313	0.86	5.700000	10:15:52 AM	1.7250	1.7250	1.7830
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	320	0.88	-	-	-	-	1.7935
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	327	0.90	122.189000	11:41:11 AM	1.7750	1.7792	1.7809
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	334	0.91	49.351000	11:23:33 AM	1.7800	1.7800	1.7925
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	341	0.93	-	-	-	-	1.8033
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	348	0.95	17.714000	3:53:37 PM	1.7700	1.7538	1.7686
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	355	0.97	27.500000	11:34:38 AM	1.7850	1.7945	1.8024
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	362	0.99	625.426000	3:49:02 PM	1.8000	1.7953	1.7991
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	409	1.12	11.500000	2:44:50 PM	1.8750	1.8750	1.8151
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	438	1.20	-	-	-	-	1.8390
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	480	1.31	-	-	-	-	1.8857
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	514	1.41	-	-	-	-	1.9239
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	562	1.54	15.000000	3:57:45 PM	2.1000	2.0500	2.0428
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	564	1.54	-	-	-	-	2.0542
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	631	1.73	-	-	-	-	1.9954
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	640	1.75	-	-	-	-	2.0647
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	656	1.80	451.000000	3:06:18 PM	2.2150	2.2150	2.2259
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	700	1.92	5.000000	10:27:18 AM	2.1800	2.1800	2.2007
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	738	2.02	-	-	-	-	2.1727
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	816	2.23	67.230000	2:57:23 PM	2.2000	2.2000	2.2147

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	842	2.31	236.281000	3:37:43 PM	2.1850	2.1910	2.2010
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	885	2.42	-	-	-	-	2.3549
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,023	2.80	1216.007000	3:42:39 PM	2.4500	2.4185	2.4194
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,026	2.81	103.550000	3:34:28 PM	2.4200	2.4156	2.3979
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,065	2.92	-	-	-	-	2.5802
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,109	3.04	-	-	-	-	2.5414
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,172	3.21	-	-	-	-	2.5821
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,187	3.25	-	-	-	-	2.6441
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,245	3.41	-	-	-	-	2.6430
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,270	3.48	-	-	-	-	2.6660
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,422	3.89	1.000000	2:45:31 PM	2.7750	2.7750	2.7978
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,424	3.90	-	-	-	-	2.8008
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,544	4.23	50.010000	3:44:54 PM	2.7750	2.7350	2.7339
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,572	4.30	-	-	-	-	2.7995
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,613	4.42	-	-	-	-	2.9517
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,653	4.53	-	-	-	-	2.9836
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,704	4.67	-	-	-	-	3.0243
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,730	4.74	-	-	-	-	3.0936
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,783	4.88	166.000000	2:34:10 PM	3.2000	3.2164	3.2234
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,948	5.33	0.575000	3:06:17 PM	3.3500	3.3500	3.2562
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,978	5.42	-	-	-	-	3.2334
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,026	5.55	9.000000	2:46:51 PM	3.3750	3.3750	3.2659
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,110	5.78	-	-	-	-	3.3265
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,174	5.95	-	-	-	-	3.4453
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,299	6.29	-	-	-	-	3.4526
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,497	6.84	-	-	-	-	3.5843
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,528	6.92	7.000000	11:00:38 AM	3.6800	3.6800	3.6710
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,754	7.54	-	-	-	-	3.7304
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,791	7.64	-	-	-	-	3.7354
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,293	9.02	-	-	-	-	3.9837
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,336	9.13	-	-	-	-	3.7906
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,355	9.19	-	-	-	-	3.9906
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,537	9.68	-	-	-	-	4.0720
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,711	10.16	-	-	-	-	3.9996

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,789	10.37	20.000000	11:50:34 AM	4.2500	4.2500	4.1782
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,909	10.70	-	-	-	-	4.2395
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,937	10.78	-	-	-	-	4.4423
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,147	11.35	1.930000	11:04:19 AM	4.2500	4.2500	4.3397
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,210	11.53	-	-	-	-	4.3707
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,322	11.83	23.169000	3:05:20 PM	4.4250	4.4250	4.4508
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,916	13.46	16.700000	11:56:59 AM	4.5000	4.5500	4.6353
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,245	14.36	-	-	-	-	4.7446
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,322	14.57	16.000000	9:48:12 AM	4.7500	4.7500	4.7489
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,610	15.36	273.000000	10:01:34 AM	4.8200	4.8350	4.8350
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,841	15.99	-	-	-	-	4.8498
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,931	16.24	100.000000	11:20:06 AM	4.8250	4.8450	4.8450
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,000	16.43	149.900000	3:12:17 PM	4.8250	4.8472	4.8500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,121	16.76	-	-	-	-	4.8623
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,457	17.68	-	-	-	-	4.8343
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,051	19.31	0.500000	2:41:28 PM	4.8050	4.8050	5.0716