

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 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	1	0.00	-	-	-	-	-
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	8	0.02	9.000000	2:52:42 PM	0.8500	0.8500	0.8570
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	15	0.04	7.580000	3:25:46 PM	0.9000	0.8571	0.8496
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	22	0.06	10.000000	2:31:38 PM	0.6300	0.6300	0.9255
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	29	0.08	-	-	-	-	0.7708
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	36	0.10	4.430000	3:29:13 PM	0.9500	0.8050	0.9336
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	43	0.12	663.000000	3:58:04 PM	1.0200	1.0076	1.0191
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	50	0.14	261.000000	3:00:32 PM	0.9000	0.9960	0.9876
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	57	0.16	832.800000	3:54:23 PM	1.0000	0.9927	1.0000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	64	0.18	2.500000	3:19:30 PM	1.0200	1.0200	1.0098
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	71	0.19	13.364000	10:26:36 AM	1.0000	1.0007	1.1011
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	78	0.21	64.111000	2:56:21 PM	1.0300	1.0270	1.0973
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	85	0.23	1136.042000	3:55:24 PM	1.0500	1.0561	1.0566
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	92	0.25	1442.950000	3:35:24 PM	1.0250	1.0288	1.0265
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	99	0.27	507.500000	11:28:10 AM	1.2500	1.2451	1.2520
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	106	0.29	1938.695000	3:53:27 PM	1.2200	1.3028	1.3224
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	113	0.31	41.435000	3:40:02 PM	1.3000	1.3000	1.0614
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	113	0.31	1000.000000	10:03:09 AM	1.3250	1.3375	1.3398
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	120	0.33	1352.284000	3:57:22 PM	1.3400	1.3703	1.3597
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	127	0.35	2782.663000	3:47:53 PM	1.3850	1.3841	1.3836
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	134	0.37	1000.700000	3:20:35 PM	1.3900	1.3900	1.3854
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	141	0.39	10.120000	11:43:47 AM	1.4000	1.4000	1.3416
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	148	0.41	0.300000	11:14:09 AM	1.3500	1.3500	1.0485
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	148	0.41	141.289000	3:59:19 PM	1.3575	1.3643	1.3797
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	155	0.42	35.954000	3:16:00 PM	1.3200	1.3549	1.3895
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	161	0.44	766.484000	3:57:50 PM	1.3750	1.3641	1.3645
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	169	0.46	45.118000	2:56:29 PM	1.3650	1.3669	1.3722
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	176	0.48	318.490000	3:27:25 PM	1.3450	1.3456	1.3468
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	183	0.50	72.450000	3:04:54 PM	1.3350	1.3390	1.3296
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	190	0.52	-	-	-	-	1.3970
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	197	0.54	12.000000	11:10:42 AM	1.3650	1.3650	1.3607
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	204	0.56	42.450000	3:16:59 PM	1.3800	1.3503	1.0644
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	204	0.56	331.500000	11:35:27 AM	1.3750	1.3931	1.3950
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	211	0.58	177.000000	3:53:15 PM	1.3750	1.3567	1.3347

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RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	211	0.58	2.800000	11:52:12 AM	1.3750	1.3750	1.4600
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	218	0.60	211.070000	10:06:45 AM	1.4000	1.4000	1.4000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	225	0.62	17.554000	2:19:18 PM	1.4300	1.4253	1.5637
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	232	0.64	-	-	-	-	1.4582
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	239	0.65	-	-	-	-	1.4326
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	246	0.67	-	-	-	-	1.4723
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	253	0.69	-	-	-	-	1.4782
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	258	0.71	-	-	-	-	1.3346
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	260	0.71	-	-	-	-	1.4863
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	267	0.73	-	-	-	-	1.5053
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	274	0.75	-	-	-	-	1.5054
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	281	0.77	-	-	-	-	1.5156
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	288	0.79	10.141000	10:41:07 AM	1.5250	1.5250	1.5249
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	295	0.81	32.850000	10:24:53 AM	1.5250	1.5488	1.5465
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	302	0.83	6.753000	2:56:48 PM	1.5500	1.5500	1.5500
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	309	0.85	171.090000	10:07:26 AM	1.4750	1.4750	1.5459
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	316	0.87	346.266000	11:53:58 AM	1.5550	1.5502	1.5539
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	323	0.88	-	-	-	-	1.5500
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	330	0.90	-	-	-	-	1.5681
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	337	0.92	3.662000	11:51:00 AM	1.5550	1.5461	1.5923
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	344	0.94	0.050000	11:43:22 AM	1.5000	1.5000	1.5876
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	351	0.96	36.731000	2:56:25 PM	1.5650	1.5732	1.5640
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	358	0.98	761.451000	3:27:37 PM	1.5500	1.5692	1.5683
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	365	1.00	323.378000	3:49:54 PM	1.5650	1.5545	1.5503
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	370	1.01	817.790000	3:16:56 PM	1.5750	1.5497	1.5517
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	399	1.09	-	-	-	-	1.5349
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	441	1.21	-	-	-	-	1.5878
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	475	1.30	-	-	-	-	1.6307
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	523	1.43	1142.600000	2:58:38 PM	1.6850	1.7069	1.6962
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	525	1.44	-	-	-	-	1.7209
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	592	1.62	159.738736	2:59:53 PM	1.7500	1.7192	1.7243
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	601	1.65	-	-	-	-	1.7894
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	617	1.69	53.500000	10:52:09 AM	1.8000	1.7533	1.7392
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	661	1.81	0.010000	11:50:20 AM	1.8000	1.8000	1.7975

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	699	1.91	-	-	-	-	1.9161
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	777	2.13	14.000000	3:31:03 PM	1.9250	1.9357	1.9753
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	803	2.20	100.000000	11:15:18 AM	1.9750	1.9750	1.9835
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	846	2.32	-	-	-	-	2.0108
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	984	2.69	1214.380000	3:45:42 PM	2.3500	2.3516	2.3503
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	987	2.70	13.450000	3:32:47 PM	2.3400	2.3410	2.3909
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,026	2.81	-	-	-	-	2.2710
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,070	2.93	-	-	-	-	2.3097
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,133	3.10	-	-	-	-	2.3781
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,148	3.14	-	-	-	-	2.4591
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,206	3.30	336.475000	3:56:55 PM	2.4400	2.4426	2.4542
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,231	3.37	-	-	-	-	2.4726
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,383	3.79	-	-	-	-	2.6828
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,385	3.79	-	-	-	-	2.6211
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,505	4.12	1596.293000	3:32:09 PM	2.6250	2.6185	2.6193
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,533	4.20	6.010000	3:22:01 PM	2.6750	2.6584	2.6869
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,574	4.31	-	-	-	-	2.7945
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,614	4.42	-	-	-	-	2.8299
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,665	4.56	-	-	-	-	2.8751
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,691	4.63	6.500000	3:31:51 PM	2.9500	2.9177	2.9483
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,744	4.78	685.010000	3:04:19 PM	2.8850	2.8814	2.8835
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,909	5.23	-	-	-	-	3.2902
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,939	5.31	3.500000	3:18:39 PM	3.4000	3.4214	3.3185
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,987	5.44	-	-	-	-	3.1562
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,071	5.67	-	-	-	-	3.2060
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,135	5.85	1137.276000	3:59:43 PM	3.2295	3.2280	3.2299
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,260	6.19	-	-	-	-	3.3389
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,458	6.73	0.010000	11:48:47 AM	3.5500	3.5500	3.4899
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,489	6.82	4316.480000	3:59:22 PM	3.5375	3.5421	3.5463
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,715	7.43	-	-	-	-	3.5810
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,752	7.54	2.000000	11:13:54 AM	3.6250	3.6250	3.6493
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,254	8.91	-	-	-	-	3.7835
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,297	9.03	603.010000	3:19:32 PM	3.6800	3.6991	3.7024
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,316	9.08	-	-	-	-	3.8045

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,498	9.58	-	-	-	-	3.8672
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,672	10.05	0.500000	2:16:50 PM	3.7500	3.7500	3.7442
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,750	10.27	-	-	-	-	4.0315
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,870	10.60	41.010000	11:49:30 AM	4.0500	4.0292	4.0007
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,898	10.67	-	-	-	-	4.1868
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,108	11.25	-	-	-	-	4.0908
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,171	11.42	0.010000	11:50:02 AM	4.2000	4.2000	4.1158
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,283	11.73	1100.000000	2:57:58 PM	4.1900	4.1864	4.1870
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,877	13.35	-	-	-	-	4.4158
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,206	14.25	-	-	-	-	4.5496
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,283	14.46	-	-	-	-	4.6175
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,571	15.25	-	-	-	-	4.6993
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,802	15.89	-	-	-	-	4.7930
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,892	16.13	-	-	-	-	4.7966
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,961	16.32	-	-	-	-	4.8557
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,082	16.65	-	-	-	-	4.8762
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,418	17.57	-	-	-	-	4.9496
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,012	19.20	1013.600000	2:30:46 PM	4.7300	4.7989	4.7941