

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 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	5	0.01	9.500000	11:56:37 AM	0.8500	0.8500	-
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	12	0.03	-	-	-	-	0.8302
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	19	0.05	5.620000	3:15:47 PM	0.8650	0.8504	0.9225
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	26	0.07	22.000000	11:48:03 AM	0.8750	0.8750	1.5749
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	33	0.09	11.600000	11:48:34 AM	0.8850	0.8849	0.8150
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	40	0.11	-	-	-	-	0.8467
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	47	0.13	8.500000	3:27:53 PM	1.0500	1.0500	1.0000
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	54	0.15	2.339000	10:39:01 AM	1.0000	1.0000	1.0180
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	61	0.17	1.010000	9:36:14 AM	1.0250	1.0250	1.0297
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	68	0.19	82.864000	2:27:22 PM	1.0600	1.0420	1.0592
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	75	0.21	43.319000	2:51:17 PM	1.0850	1.0688	1.0618
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	82	0.23	49.447000	2:09:48 PM	1.0250	1.0645	1.0568
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	89	0.24	1416.518000	3:52:06 PM	1.0910	1.0953	1.0932
RPG5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	96	0.26	8.000000	2:01:03 PM	1.3000	1.3000	1.1942
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	96	0.26	1021.807000	3:34:00 PM	1.1000	1.1245	1.1356
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	103	0.28	407.825000	3:56:28 PM	1.1250	1.1306	1.1315
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	110	0.30	27.605000	3:56:21 PM	1.3400	1.3534	1.3540
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	117	0.32	712.569000	11:52:58 AM	1.3510	1.3516	1.3527
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	124	0.34	-	-	-	-	1.3566
RPG5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	131	0.36	-	-	-	-	1.1701
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	131	0.36	25.560000	2:20:08 PM	1.3500	1.3500	1.3601
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	138	0.38	12.000000	9:59:29 AM	1.3500	1.3500	1.3654
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	144	0.39	202.504000	2:08:12 PM	1.3675	1.3626	1.3652
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	152	0.42	-	-	-	-	1.3653
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	159	0.44	1.000000	11:21:23 AM	1.3600	1.3600	1.3689
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	166	0.45	687.580000	3:35:53 PM	1.3600	1.3600	1.3629
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	173	0.47	15.758000	2:02:03 PM	1.4000	1.3715	1.3591
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	180	0.49	832.900400	3:52:00 PM	1.3761	1.3796	1.3807
RPG5 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	187	0.51	-	-	-	-	1.1624
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	187	0.51	501.000000	11:03:14 AM	1.4000	1.4000	1.3965
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	194	0.53	33.000000	2:42:28 PM	1.4200	1.4245	1.2743
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	194	0.53	31.320000	2:10:37 PM	1.3900	1.4190	1.4232
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	201	0.55	8.000000	3:01:01 PM	1.4250	1.4294	1.4381
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	208	0.57	422.176000	2:18:53 PM	1.4300	1.4399	1.4848

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RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	215	0.59	78.000000	11:28:37 AM	1.4650	1.4599	1.4652
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	222	0.61	-	-	-	-	1.4603
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	229	0.63	-	-	-	-	1.4756
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	236	0.65	-	-	-	-	1.4846
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	241	0.66	-	-	-	-	1.3362
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	243	0.67	-	-	-	-	1.4941
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	250	0.68	-	-	-	-	1.5130
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	257	0.70	-	-	-	-	1.4820
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	264	0.72	-	-	-	-	1.5233
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	271	0.74	-	-	-	-	1.5330
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	278	0.76	-	-	-	-	1.5401
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	285	0.78	-	-	-	-	1.5423
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	292	0.80	5.100000	10:55:02 AM	1.5750	1.5750	1.5750
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	299	0.82	-	-	-	-	1.5597
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	306	0.84	-	-	-	-	1.5516
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	313	0.86	-	-	-	-	1.5690
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	320	0.88	-	-	-	-	1.5744
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	327	0.90	1.008000	11:39:55 AM	1.5600	1.5600	1.5838
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	334	0.91	-	-	-	-	1.5755
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	341	0.93	-	-	-	-	1.5766
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	348	0.95	10.000000	11:42:57 AM	1.5675	1.5675	1.5662
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	353	0.97	-	-	-	-	1.4211
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	355	0.97	-	-	-	-	1.5600
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	362	0.99	133.128000	3:13:23 PM	1.5900	1.5907	1.5950
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	382	1.05	-	-	-	-	1.5378
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	424	1.16	-	-	-	-	1.5892
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	458	1.25	-	-	-	-	1.6308
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	506	1.39	0.050000	10:28:52 AM	1.8000	1.8000	1.7329
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	508	1.39	-	-	-	-	1.6420
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	575	1.57	9.000000	2:49:56 PM	1.7810	1.7887	1.8262
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	584	1.60	-	-	-	-	1.7850
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	600	1.64	-	-	-	-	1.6277
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	644	1.76	-	-	-	-	1.7447
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	682	1.87	-	-	-	-	1.9055

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	760	2.08	515.410000	3:32:59 PM	2.0300	2.0325	2.0410
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	786	2.15	22.000000	11:47:17 AM	2.1000	2.1000	2.0503
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	829	2.27	-	-	-	-	2.0132
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	967	2.65	1037.365000	3:48:51 PM	2.3375	2.3386	2.3395
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	970	2.66	-	-	-	-	2.3693
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,009	2.76	-	-	-	-	2.2502
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,053	2.88	-	-	-	-	2.2938
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,116	3.06	-	-	-	-	2.3575
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,131	3.10	-	-	-	-	2.3841
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,189	3.26	128.656000	3:55:38 PM	2.3800	2.3798	2.3865
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,214	3.32	-	-	-	-	2.4494
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,366	3.74	-	-	-	-	2.6082
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,368	3.75	-	-	-	-	2.5938
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,488	4.07	3605.100000	3:58:28 PM	2.5925	2.5898	2.5984
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,516	4.15	101.000000	3:28:15 PM	2.6300	2.6277	2.6357
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,557	4.26	-	-	-	-	2.7648
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,597	4.37	-	-	-	-	2.7997
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,648	4.51	-	-	-	-	2.8442
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,674	4.58	-	-	-	-	2.7137
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,727	4.73	1060.000000	3:58:20 PM	2.8375	2.8415	2.8389
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,892	5.18	-	-	-	-	3.2945
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,922	5.26	-	-	-	-	3.1130
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,970	5.39	-	-	-	-	3.1129
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,054	5.62	-	-	-	-	3.1748
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,118	5.80	3011.000000	3:51:24 PM	3.2000	3.2087	3.2079
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,243	6.14	-	-	-	-	3.3117
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,441	6.68	-	-	-	-	3.5417
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,472	6.77	2562.810000	3:47:09 PM	3.6325	3.6332	3.6339
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,698	7.39	-	-	-	-	3.5657
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,735	7.49	-	-	-	-	3.6192
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,237	8.86	-	-	-	-	3.7784
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,280	8.98	-	-	-	-	3.7417
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,299	9.03	-	-	-	-	3.7995
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,481	9.53	-	-	-	-	3.8562

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,655	10.01	8.800000	9:59:37 AM	3.8000	3.8000	3.8449
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,733	10.22	-	-	-	-	3.9486
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,853	10.55	-	-	-	-	3.9719
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,881	10.63	-	-	-	-	4.0467
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,091	11.20	-	-	-	-	4.0453
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,154	11.37	-	-	-	-	4.0645
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,266	11.68	100.000000	3:59:21 PM	4.1550	4.1625	4.1702
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,860	13.31	-	-	-	-	4.2663
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,189	14.21	-	-	-	-	4.3561
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,266	14.42	-	-	-	-	4.3838
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,554	15.21	-	-	-	-	4.4553
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,785	15.84	-	-	-	-	4.5177
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,875	16.09	3.000000	-	-	-	4.5376
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,944	16.27	4.000000	2:42:49 PM	4.9000	4.9000	4.5636
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,065	16.61	-	-	-	-	4.5945
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,401	17.53	-	-	-	-	4.7238
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,995	19.15	250.500000	3:50:14 PM	4.7700	4.7687	4.7662
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,304	20.00	5.000000	3:29:08 PM	4.8150	4.8150	4.9372