

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 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	1	0.00	-	-	-	-	-
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	8	0.02	15.000000	2:54:51 PM	0.8750	0.8750	0.8852
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	15	0.04	-	-	-	-	0.9602
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	22	0.06	0.121000	2:53:08 PM	1.0000	1.0000	0.9872
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	29	0.08	9.012000	10:27:38 AM	0.8500	0.8666	1.0245
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	36	0.10	30.000000	11:31:27 AM	0.8150	0.8150	1.0213
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	43	0.12	3.000000	10:34:29 AM	0.9500	0.9500	1.0114
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	50	0.14	548.720000	2:18:33 PM	0.9650	0.9757	0.9775
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	57	0.16	444.239000	2:58:34 PM	1.0400	1.0468	1.0531
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	64	0.18	8.192000	2:20:30 PM	1.0200	1.0173	1.0499
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	71	0.19	-	-	-	-	1.0871
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	71	0.19	166.251000	2:59:55 PM	1.0400	1.0482	1.0645
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	78	0.21	15.900000	3:06:40 PM	1.0400	1.0604	1.0701
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	85	0.23	185.470000	2:29:55 PM	1.0600	1.0505	1.0517
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	92	0.25	898.847800	3:51:18 PM	1.0610	1.0599	1.0574
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	99	0.27	500.000000	3:25:56 PM	1.0750	1.0750	1.0874
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	106	0.29	1.200000	11:19:05 AM	1.3000	1.3000	1.0012
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	106	0.29	501.600000	3:30:14 PM	1.0900	1.0901	1.0900
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	113	0.31	-	-	-	-	1.1231
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	119	0.33	4.150000	2:42:41 PM	1.1000	1.1120	1.2076
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	127	0.35	-	-	-	-	1.2274
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	134	0.37	11.500000	3:04:13 PM	1.1750	1.1750	1.1833
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	141	0.39	7.440000	11:11:57 AM	1.2000	1.2000	1.2533
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	148	0.41	-	-	-	-	1.3388
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	155	0.42	2.010000	2:03:35 PM	1.3990	1.3990	1.3828
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	162	0.44	1.000000	11:17:59 AM	1.4750	1.4750	1.2006
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	162	0.44	69.805000	3:43:06 PM	1.3850	1.3880	1.3926
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	169	0.46	2.000000	11:25:09 AM	1.4750	1.4750	1.3735
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	169	0.46	5.854000	2:35:00 PM	1.3900	1.3900	1.4042
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	176	0.48	90.414000	3:40:11 PM	1.4150	1.4032	1.3913
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	183	0.50	366.275300	3:51:15 PM	1.4005	1.3991	1.4054
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	190	0.52	4.500000	2:46:23 PM	1.4000	1.4000	1.4030
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	197	0.54	-	-	-	-	1.4039
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	204	0.56	-	-	-	-	1.4120

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RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	211	0.58	-	-	-	-	1.4196
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	216	0.59	-	-	-	-	1.3089
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	218	0.60	-	-	-	-	1.4272
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	225	0.62	-	-	-	-	1.4347
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	232	0.64	-	-	-	-	1.4570
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	239	0.65	-	-	-	-	1.4401
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	246	0.67	-	-	-	-	1.4173
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	253	0.69	-	-	-	-	1.4653
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	260	0.71	-	-	-	-	1.4850
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	267	0.73	30.120000	10:10:56 AM	1.4700	1.4700	1.4816
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	274	0.75	-	-	-	-	1.4954
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	281	0.77	-	-	-	-	1.4990
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	288	0.79	300.000000	3:32:40 PM	1.5300	1.5358	1.5358
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	295	0.81	-	-	-	-	1.5142
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	302	0.83	1.550000	11:22:38 AM	1.5250	1.5282	1.5433
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	309	0.85	1.020000	10:46:40 AM	1.5250	1.5250	1.5433
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	316	0.87	-	-	-	-	1.5645
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	323	0.88	2.000000	11:51:10 AM	1.5000	1.5000	1.5550
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	328	0.90	-	-	-	-	1.4491
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	330	0.90	110.632000	3:03:05 PM	1.5700	1.5668	1.5639
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	337	0.92	10.000000	11:45:13 AM	1.5850	1.5850	1.5965
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	344	0.94	23.160000	2:07:40 PM	1.6150	1.6150	1.6189
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	351	0.96	8.679000	3:22:02 PM	1.6150	1.6150	1.6105
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	357	0.98	-	-	-	-	1.4856
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	358	0.98	479.425000	3:39:31 PM	1.6160	1.6045	1.6111
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	365	1.00	1883.734000	3:51:16 PM	1.6105	1.6135	1.6317
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	399	1.09	-	-	-	-	1.5312
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	433	1.19	-	-	-	-	1.5675
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	481	1.32	2.000000	2:36:31 PM	1.7000	1.7000	1.6111
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	483	1.32	26.019000	3:06:14 PM	1.7000	1.7000	1.6343
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	550	1.51	44.850000	3:00:12 PM	1.8000	1.7259	1.7031
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	559	1.53	-	-	-	-	1.7018
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	575	1.57	-	-	-	-	1.6843
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	619	1.70	20.000000	2:16:54 PM	1.8400	1.8400	1.7078

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	657	1.80	-	-	-	-	1.8063
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	735	2.01	55.172000	3:56:23 PM	1.9250	1.9483	1.9855
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	761	2.08	74.000000	3:44:49 PM	1.9300	1.9334	1.9064
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	804	2.20	-	-	-	-	1.9491
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	942	2.58	2231.867000	3:35:06 PM	2.2000	2.1905	2.2048
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	945	2.59	99.607000	2:43:40 PM	2.2250	2.1194	2.1088
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	984	2.69	-	-	-	-	2.1222
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,028	2.82	-	-	-	-	2.1633
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,091	2.99	-	-	-	-	2.2224
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,106	3.03	-	-	-	-	2.2986
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,164	3.19	-	-	-	-	2.3424
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,189	3.26	-	-	-	-	2.3130
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,341	3.67	-	-	-	-	2.4911
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,343	3.68	-	-	-	-	2.4553
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,463	4.01	2356.135000	3:33:12 PM	2.5290	2.5295	2.5298
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,491	4.08	-	-	-	-	2.5028
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,532	4.19	-	-	-	-	2.6314
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,572	4.30	-	-	-	-	2.6693
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,623	4.44	-	-	-	-	2.7175
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,649	4.52	-	-	-	-	2.6116
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,702	4.66	104.000000	3:02:26 PM	2.6650	2.6328	2.6298
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,867	5.11	0.200000	3:42:16 PM	3.3000	3.3000	3.0290
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,897	5.19	-	-	-	-	2.9776
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,945	5.33	-	-	-	-	3.0181
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,029	5.56	1.000000	2:41:28 PM	3.1000	3.1000	3.0943
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,093	5.73	500.000000	2:54:45 PM	3.0750	3.0750	3.0612
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,218	6.07	-	-	-	-	3.2622
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,416	6.62	-	-	-	-	3.6108
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,447	6.70	814.540000	3:59:12 PM	3.6400	3.6384	3.6398
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,673	7.32	-	-	-	-	3.6651
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,710	7.42	0.180000	2:37:20 PM	3.7000	3.7000	3.7040
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,212	8.79	-	-	-	-	3.8060
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,255	8.91	-	-	-	-	3.7425
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,274	8.96	-	-	-	-	3.8266

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,456	9.46	-	-	-	-	3.8640
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,630	9.94	-	-	-	-	3.8418
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,633	9.95	69.900000	3:05:25 PM	3.9500	3.9123	3.9357
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,708	10.15	-	-	-	-	3.9100
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,828	10.48	2.000000	3:09:40 PM	4.1000	4.1000	3.9229
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,856	10.56	-	-	-	-	3.9769
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,066	11.13	-	-	-	-	3.9544
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,129	11.31	-	-	-	-	3.9668
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,241	11.61	76.000000	2:33:46 PM	4.0000	3.9989	3.9781
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,835	13.24	-	-	-	-	4.1537
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,164	14.14	-	-	-	-	4.2668
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,241	14.35	-	-	-	-	4.2974
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,529	15.14	-	-	-	-	4.4106
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,760	15.77	-	-	-	-	4.5086
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,850	16.02	-	-	-	-	4.5463
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,919	16.21	0.430000	11:50:38 AM	4.7000	4.7000	4.6606
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,040	16.54	-	-	-	-	4.6250
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,376	17.46	1.380000	9:36:23 AM	4.7800	4.7800	4.7557
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,970	19.08	13.030000	3:20:25 PM	4.7250	4.7198	4.7150
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,279	19.93	5.000000	11:26:38 AM	4.7250	4.7250	4.8622