

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 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	6	0.02	23.502000	10:57:25 AM	0.7500	0.7543	0.8565
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	13	0.04	173.509000	3:09:26 PM	0.9000	0.8039	0.8442
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	20	0.06	-	-	-	-	0.9402
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	27	0.07	57.300000	10:58:36 AM	0.8000	0.8873	0.9000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	34	0.09	1.300000	2:21:37 PM	0.8150	0.8150	0.9695
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	41	0.11	51.737000	11:34:55 AM	0.9350	0.9355	0.9465
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	48	0.13	132.522000	11:42:51 AM	0.9755	0.9742	1.0045
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	55	0.15	1516.704000	3:53:31 PM	1.0675	1.0626	1.0618
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	62	0.17	4.816000	3:46:45 PM	1.0750	1.0486	1.0499
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	69	0.19	1.000000	11:27:46 AM	1.4200	1.4200	1.0419
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	69	0.19	154.486000	2:49:25 PM	1.0400	1.0518	1.0581
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	76	0.21	46.797000	10:54:20 AM	1.0500	1.0500	1.0689
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	83	0.23	30.966000	2:16:09 PM	1.0600	1.0600	1.0442
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	90	0.25	527.701000	3:46:11 PM	1.0650	1.0644	1.0629
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	97	0.27	-	-	-	-	1.0843
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	104	0.29	4.700000	3:21:59 PM	1.2000	1.2000	0.9099
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	104	0.29	-	-	-	-	1.0900
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	111	0.30	-	-	-	-	1.1231
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	117	0.32	25.540000	3:45:12 PM	1.2000	1.1099	1.2076
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	125	0.34	6.040000	3:45:13 PM	1.2200	1.1554	1.2270
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	132	0.36	162.000000	11:25:54 AM	1.1600	1.1700	1.1719
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	139	0.38	2.000000	11:02:42 AM	1.1850	1.1850	1.2533
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	146	0.40	-	-	-	-	1.3379
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	153	0.42	-	-	-	-	1.3832
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	160	0.44	0.629000	9:40:14 AM	1.1500	1.1500	1.1360
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	160	0.44	15.095000	3:18:07 PM	1.3650	1.3680	1.3904
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	167	0.46	2.100000	2:20:06 PM	1.3600	1.4048	1.4217
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	167	0.46	521.677000	3:06:51 PM	1.4250	1.4235	1.4099
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	174	0.48	19.412000	2:49:51 PM	1.4000	1.4001	1.3937
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	181	0.50	839.503000	3:47:15 PM	1.4005	1.4003	1.4100
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	188	0.52	-	-	-	-	1.4116
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	195	0.53	-	-	-	-	1.4133
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	202	0.55	-	-	-	-	1.4208
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	209	0.57	-	-	-	-	1.4280

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RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	214	0.59	-	-	-	-	1.3141
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	216	0.59	-	-	-	-	1.4351
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	223	0.61	-	-	-	-	1.4422
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	230	0.63	-	-	-	-	1.4614
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	237	0.65	-	-	-	-	1.4485
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	244	0.67	-	-	-	-	1.4303
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	251	0.69	-	-	-	-	1.4710
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	258	0.71	-	-	-	-	1.4881
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	265	0.73	27.765000	3:47:40 PM	1.4700	1.4682	1.4902
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	272	0.75	-	-	-	-	1.4984
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	279	0.76	-	-	-	-	1.5019
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	286	0.78	-	-	-	-	1.5358
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	293	0.80	-	-	-	-	1.5248
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	300	0.82	8.003000	2:50:10 PM	1.5300	1.5269	1.5433
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	307	0.84	-	-	-	-	1.5433
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	314	0.86	-	-	-	-	1.5642
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	321	0.88	-	-	-	-	1.5631
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	326	0.89	-	-	-	-	1.4399
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	328	0.90	-	-	-	-	1.5639
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	335	0.92	-	-	-	-	1.5970
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	342	0.94	3.850000	11:52:49 AM	1.6150	1.6150	1.6196
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	349	0.96	38.000000	2:26:33 PM	1.6150	1.6018	1.6105
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	355	0.97	-	-	-	-	1.4973
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	356	0.98	43.222000	2:26:25 PM	1.6150	1.6234	1.6094
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	363	0.99	148.817000	3:32:07 PM	1.6150	1.6150	1.6148
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	397	1.09	-	-	-	-	1.5434
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	431	1.18	-	-	-	-	1.5796
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	479	1.31	65.400000	2:06:23 PM	1.6500	1.6957	1.6611
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	481	1.32	15.100000	3:53:20 PM	1.7100	1.7121	1.6953
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	548	1.50	63.515000	2:22:20 PM	1.7250	1.7299	1.7304
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	557	1.53	-	-	-	-	1.7137
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	573	1.57	-	-	-	-	1.7024
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	617	1.69	556.750000	3:12:17 PM	1.8000	1.7501	1.7298
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	655	1.79	-	-	-	-	1.8180

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	733	2.01	-	-	-	-	1.9836
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	759	2.08	-	-	-	-	1.9207
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	802	2.20	-	-	-	-	1.9615
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	940	2.57	1407.380000	3:37:40 PM	2.2100	2.1849	2.1885
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	943	2.58	58.270000	2:42:52 PM	2.1950	2.1531	2.2403
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	982	2.69	0.020000	-	-	-	2.1332
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,026	2.81	-	-	-	-	2.1742
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,089	2.98	-	-	-	-	2.2331
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,104	3.02	1.825000	11:01:06 AM	2.4500	2.3062	2.2982
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,162	3.18	4.010000	3:36:29 PM	2.3985	2.3029	2.3376
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,187	3.25	-	-	-	-	2.3255
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,339	3.67	2.000000	2:58:21 PM	2.5000	2.5000	2.4998
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,341	3.67	-	-	-	-	2.4708
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,461	4.00	77.350000	3:35:05 PM	2.5500	2.5433	2.5504
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,489	4.08	20.000000	2:25:34 PM	2.5250	2.5250	2.4993
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,530	4.19	-	-	-	-	2.6515
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,570	4.30	-	-	-	-	2.6906
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,621	4.44	-	-	-	-	2.7405
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,647	4.51	12.500000	9:45:43 AM	2.6000	2.6000	2.6019
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,700	4.65	50.000000	2:08:28 PM	2.6600	2.6600	2.6616
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,865	5.11	2.140000	2:23:43 PM	3.0800	3.0805	3.0451
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,895	5.19	-	-	-	-	3.0089
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,943	5.32	-	-	-	-	3.0516
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,027	5.55	2.500000	2:57:42 PM	3.1500	3.1500	3.1308
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,091	5.73	215.000000	3:35:57 PM	3.0550	3.0521	3.0588
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,216	6.07	-	-	-	-	3.3047
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,414	6.61	-	-	-	-	3.6090
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,445	6.69	1824.000000	3:49:00 PM	3.6600	3.6654	3.6601
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,557	7.00	1451.750000	3:52:46 PM	3.7450	3.7446	3.7435
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,671	7.31	-	-	-	-	3.6443
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,708	7.41	27.025000	3:36:56 PM	3.7020	3.7534	3.7022
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,210	8.79	-	-	-	-	3.8266
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,253	8.91	-	-	-	-	3.7427
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,272	8.96	-	-	-	-	3.8447

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,454	9.46	-	-	-	-	3.8797
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,628	9.93	1.100000	11:36:53 AM	3.9650	3.9650	3.8610
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,631	9.94	2.000000	2:07:52 PM	3.9000	3.9000	3.9987
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,706	10.15	-	-	-	-	3.9233
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,826	10.48	-	-	-	-	3.9365
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,854	10.55	-	-	-	-	3.9814
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,064	11.13	-	-	-	-	3.9690
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,127	11.30	-	-	-	-	3.9824
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,239	11.61	951.000000	3:20:41 PM	4.0500	4.0100	4.0028
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,833	13.23	-	-	-	-	4.1880
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,162	14.13	-	-	-	-	4.3203
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,239	14.34	-	-	-	-	4.3578
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,527	15.13	-	-	-	-	4.4978
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,758	15.77	-	-	-	-	4.6171
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,848	16.01	-	-	-	-	4.6630
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,917	16.20	72.930000	3:59:31 PM	4.9800	4.9728	4.7652
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,038	16.53	-	-	-	-	4.7505
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,374	17.45	105.000000	3:58:27 PM	5.0000	4.9726	4.9400
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,968	19.08	11.054000	3:44:46 PM	4.8000	4.7548	4.7730
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,277	19.92	6.930000	11:54:37 AM	4.8000	4.8000	4.8614