

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	1	0.00	-	-	-	-	-
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	8	0.02	-	-	-	-	0.8442
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	15	0.04	1.520000	3:20:13 PM	0.9000	0.9000	0.9606
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	22	0.06	16.310000	11:44:06 AM	0.8000	0.8632	0.9000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	29	0.08	-	-	-	-	0.9727
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	36	0.10	10.050000	11:35:32 AM	0.9450	0.9450	0.9463
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	43	0.12	96.790000	10:53:06 AM	0.9500	0.9500	0.9941
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	50	0.14	357.041700	3:59:18 PM	1.0500	1.0657	1.0630
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	57	0.16	99.299000	3:04:18 PM	0.9500	1.0544	1.0713
RPG5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	64	0.18	-	-	-	-	0.8370
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	64	0.18	71.849000	2:16:56 PM	1.0550	1.0615	1.0631
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	71	0.19	63.580000	2:21:37 PM	1.0550	1.0581	1.0689
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	78	0.21	87.242000	3:03:58 PM	1.0000	1.0772	1.0631
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	85	0.23	70.008000	3:41:28 PM	1.0650	1.0719	1.0859
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	92	0.25	215.763000	3:56:23 PM	1.0650	1.0649	1.0660
RPG5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	99	0.27	0.300000	11:20:18 AM	1.2000	1.2000	0.6648
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	99	0.27	3.510000	3:38:35 PM	1.1200	1.1221	1.0900
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	106	0.29	-	-	-	-	1.1361
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	112	0.31	13.900000	2:10:47 PM	1.1250	1.1250	1.2014
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	120	0.33	-	-	-	-	1.2226
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	127	0.35	-	-	-	-	1.1719
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	134	0.37	13.000000	2:15:36 PM	1.1750	1.1750	1.2533
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	141	0.39	-	-	-	-	1.3352
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	148	0.41	5.200000	11:10:06 AM	1.3500	1.3500	1.3813
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	155	0.42	-	-	-	-	0.9672
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	155	0.42	113.791000	2:54:50 PM	1.3800	1.3872	1.3904
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	162	0.44	1.000000	11:49:12 AM	1.4000	1.4000	1.3407
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	162	0.44	36.542000	2:36:27 PM	1.3900	1.3900	1.4099
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	169	0.46	15.892000	2:15:00 PM	1.4000	1.4000	1.3939
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	176	0.48	114.307000	2:19:38 PM	1.4100	1.4133	1.4488
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	183	0.50	537.248000	3:08:45 PM	1.4000	1.3984	1.3981
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	190	0.52	-	-	-	-	1.4255
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	197	0.54	-	-	-	-	1.4321
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	204	0.56	-	-	-	-	1.4384

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RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	209	0.57	-	-	-	-	1.3287
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	211	0.58	-	-	-	-	1.4447
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	218	0.60	-	-	-	-	1.4509
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	225	0.62	-	-	-	-	1.4646
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	232	0.64	-	-	-	-	1.4587
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	239	0.65	-	-	-	-	1.4495
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	246	0.67	-	-	-	-	1.4763
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	253	0.69	-	-	-	-	1.4886
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	260	0.71	-	-	-	-	1.4893
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	267	0.73	-	-	-	-	1.4988
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	274	0.75	-	-	-	-	1.5011
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	281	0.77	-	-	-	-	1.5358
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	288	0.79	0.100000	11:04:03 AM	1.5900	1.5900	1.5248
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	295	0.81	25.600000	9:39:56 AM	1.5250	1.5250	1.5433
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	302	0.83	-	-	-	-	1.5410
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	309	0.85	1.000000	2:36:09 PM	1.5500	1.5500	1.5565
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	316	0.87	10.000000	2:11:09 PM	1.5500	1.5500	1.5631
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	321	0.88	3.000000	11:26:45 AM	1.5000	1.5000	1.3850
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	323	0.88	3.030000	9:26:05 AM	1.5500	1.5500	1.5631
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	330	0.90	42.860000	2:12:53 PM	1.5750	1.5910	1.5919
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	337	0.92	5.500000	3:30:29 PM	1.6000	1.6000	1.6000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	344	0.94	1.650000	3:05:10 PM	1.5950	1.5950	1.6061
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	350	0.96	-	-	-	-	1.4477
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	351	0.96	890.232000	2:15:42 PM	1.6150	1.6046	1.6015
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	358	0.98	-	-	-	-	1.6192
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	365	1.00	2166.706000	3:10:21 PM	1.6000	1.6026	1.6145
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	392	1.07	-	-	-	-	1.5014
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	426	1.17	-	-	-	-	1.5415
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	474	1.30	27.880000	3:50:00 PM	1.6600	1.6941	1.6773
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	476	1.30	8.000000	10:14:17 AM	1.7400	1.7400	1.6711
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	543	1.49	208.000000	3:04:39 PM	1.7000	1.6883	1.6834
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	552	1.51	-	-	-	-	1.6904
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	568	1.56	799.800000	3:53:21 PM	1.6750	1.6750	1.6802
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	612	1.68	152.600000	3:21:22 PM	1.7500	1.7107	1.7174

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	650	1.78	-	-	-	-	1.8061
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	728	1.99	4.405000	2:49:06 PM	2.0500	2.0458	1.9488
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	754	2.06	-	-	-	-	1.9843
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	797	2.18	-	-	-	-	1.9622
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	935	2.56	4591.205000	3:55:21 PM	2.1975	2.1820	2.1923
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	938	2.57	10.000000	3:08:17 PM	2.2000	2.2000	2.2024
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	977	2.68	-	-	-	-	2.1355
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,021	2.80	-	-	-	-	2.1773
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,084	2.97	-	-	-	-	2.2372
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,099	3.01	-	-	-	-	2.2825
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,157	3.17	5.135000	2:16:55 PM	2.3800	2.3732	2.3273
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,182	3.24	-	-	-	-	2.3289
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,334	3.65	10.000000	10:06:27 AM	2.4500	2.4500	2.4896
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,336	3.66	-	-	-	-	2.4727
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,456	3.99	392.810000	3:54:25 PM	2.5500	2.5402	2.5459
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,484	4.06	50.000000	11:07:09 AM	2.5650	2.5650	2.5492
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,525	4.18	-	-	-	-	2.6508
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,565	4.29	-	-	-	-	2.6891
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,616	4.42	-	-	-	-	2.7381
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,642	4.50	10.000000	3:08:48 PM	2.6500	2.6500	2.5638
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,695	4.64	118.522000	10:15:41 AM	2.6400	2.6400	2.6496
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,860	5.09	-	-	-	-	3.0122
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,890	5.18	0.300000	10:20:03 AM	3.1500	3.1500	3.0007
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,938	5.31	-	-	-	-	3.0437
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,022	5.54	-	-	-	-	3.1216
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,086	5.71	257.730000	3:37:38 PM	3.0300	3.0400	3.0377
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,211	6.05	-	-	-	-	3.2940
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,409	6.60	-	-	-	-	3.5608
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,440	6.68	916.800000	3:58:35 PM	3.6850	3.6620	3.6859
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,552	6.99	224.500000	3:51:18 PM	3.7800	3.7571	3.7681
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,666	7.30	-	-	-	-	3.6363
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,703	7.40	68.000000	3:10:25 PM	3.8750	3.8661	3.6974
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,205	8.78	-	-	-	-	3.8424
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,248	8.89	9.300000	-	-	-	3.7500

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RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,267	8.95	-	-	-	-	3.8626
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,449	9.44	-	-	-	-	3.9015
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,623	9.92	1.030000	3:41:38 PM	3.9500	3.9743	3.8571
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,626	9.93	866.450000	3:53:01 PM	4.0600	4.0290	4.0369
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,701	10.13	-	-	-	-	3.9504
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,821	10.46	-	-	-	-	3.9688
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,849	10.54	-	-	-	-	3.9986
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,059	11.11	-	-	-	-	4.0116
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,122	11.29	-	-	-	-	4.0295
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,234	11.59	17.550000	11:52:41 AM	3.9700	4.0363	3.9995
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,828	13.22	-	-	-	-	4.2897
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,157	14.12	-	-	-	-	4.4602
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,234	14.33	-	-	-	-	4.5051
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,522	15.12	-	-	-	-	4.6694
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,753	15.75	-	-	-	-	4.7911
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,843	16.00	-	-	-	-	4.8384
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,912	16.19	32.870000	11:53:37 AM	4.8750	4.8762	4.9794
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,033	16.52	-	-	-	-	4.8956
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,369	17.44	20.000000	10:33:22 AM	4.9500	4.9500	4.9482
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,963	19.06	161.000000	3:54:48 PM	4.9000	4.9207	4.9249
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,272	19.91	1010.000000	10:08:47 AM	4.8500	4.8995	4.8956