

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 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	6	0.02	-	-	-	-	1.0794
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	9	0.03	1.000000	11:55:21 AM	1.4065	1.4065	1.1873
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	13	0.04	-	-	-	-	1.0875
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	20	0.06	-	-	-	-	1.1233
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	27	0.07	36.010000	2:02:14 PM	1.1000	1.0833	1.0710
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	34	0.09	1.028000	3:14:54 PM	1.1250	1.1250	0.9125
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	41	0.11	1.500000	10:10:25 AM	1.2200	1.2200	0.8819
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	48	0.13	-	-	-	-	1.1288
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	48	0.13	-	-	-	-	1.0205
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	55	0.15	209.102000	2:43:46 PM	1.0250	1.3509	1.3625
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	62	0.17	53.010000	3:45:47 PM	1.1650	1.1172	1.1751
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	69	0.19	-	-	-	-	1.1121
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	76	0.21	223.575000	2:16:17 PM	1.1500	1.1703	1.1614
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	83	0.23	1359.643000	2:57:04 PM	1.2000	1.3562	1.3484
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	90	0.25	1827.479000	3:50:53 PM	1.1600	1.4255	1.1658
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	94	0.26	30.000000	2:01:01 PM	1.7800	1.7800	1.0169
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	97	0.27	120.095000	3:36:00 PM	1.0300	1.1003	1.0900
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	104	0.29	-	-	-	-	1.2451
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	111	0.30	114.870000	2:36:42 PM	1.2500	1.2989	1.3540
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	118	0.32	5.300000	2:10:58 PM	1.1500	1.1500	1.1879
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	125	0.34	-	-	-	-	1.2630
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	132	0.36	1000.531000	10:49:12 AM	1.3000	1.7148	1.6833
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	139	0.38	0.600000	3:29:02 PM	1.2000	1.2000	1.2827
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	146	0.40	34.289000	3:45:59 PM	1.3000	1.2194	1.2603
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	153	0.42	15.500000	2:57:41 PM	1.3000	1.3000	1.2662
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	160	0.44	-	-	-	-	1.1690
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	167	0.46	74.808000	3:22:44 PM	1.3000	1.2960	1.1121
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	174	0.48	78.849000	3:50:52 PM	1.2900	1.2666	1.2547
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	181	0.50	136.960400	3:50:49 PM	1.2750	1.2799	1.2940
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	195	0.53	-	-	-	-	1.3475
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	202	0.55	-	-	-	-	1.3686
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	209	0.57	-	-	-	-	1.3891
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	216	0.59	-	-	-	-	1.4106
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	223	0.61	-	-	-	-	1.5819

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RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	223	0.61	-	-	-	-	1.3500
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	230	0.63	0.010000	2:48:04 PM	1.4000	1.4000	1.3000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	237	0.65	60.000000	9:28:20 AM	1.5200	1.5200	1.4920
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	244	0.67	5.872000	3:10:18 PM	1.4000	1.4000	1.5500
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	251	0.69	-	-	-	-	1.5152
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	258	0.71	-	-	-	-	1.6147
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	258	0.71	-	-	-	-	1.5206
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	265	0.73	-	-	-	-	1.5593
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	271	0.74	-	-	-	-	1.5761
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	279	0.76	-	-	-	-	1.5996
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	300	0.82	-	-	-	-	1.6372
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	307	0.84	-	-	-	-	1.7357
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	314	0.86	-	-	-	-	1.5208
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	314	0.86	10.450000	11:58:53 AM	1.6000	1.6000	1.6000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	321	0.88	51.723500	3:09:58 PM	2.1800	1.9057	1.7165
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	321	0.88	46.970000	3:05:23 PM	1.8000	1.8000	1.5805
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	328	0.90	755.761000	3:10:07 PM	1.9500	1.9445	1.9250
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	335	0.92	102.781000	2:00:46 PM	1.6500	1.6986	1.8686
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	342	0.94	18.194000	3:50:29 PM	1.6800	1.7310	1.8100
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	349	0.96	547.501000	3:10:44 PM	1.9750	1.9617	1.8935
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	356	0.98	18.634000	3:36:22 PM	1.7000	1.7108	1.6664
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	363	0.99	339.277000	3:52:02 PM	1.8350	1.8348	1.8510
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	368	1.01	-	-	-	-	1.9131
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	480	1.31	3.000000	3:48:34 PM	2.3000	2.3000	1.9831
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	509	1.39	-	-	-	-	2.1450
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	551	1.51	-	-	-	-	1.8823
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	585	1.60	-	-	-	-	2.2697
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	633	1.73	2.000000	3:12:43 PM	2.4815	2.4815	2.4950
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	635	1.74	-	-	-	-	2.1819
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	702	1.92	693.114000	3:54:54 PM	2.8000	2.8209	2.8199
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	711	1.95	-	-	-	-	2.4763
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	727	1.99	311.000000	3:46:59 PM	2.9000	2.9322	2.9500
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	771	2.11	10.554200	3:09:30 PM	2.7000	2.7621	2.2588
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	809	2.22	-	-	-	-	2.2649

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	887	2.43	11.850000	2:49:08 PM	3.0000	2.9681	2.4603
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	913	2.50	2227.808000	2:20:27 PM	2.8500	2.7005	2.6556
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	956	2.62	-	-	-	-	2.7493
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,094	3.00	13504.410000	3:55:09 PM	3.0350	3.2018	3.1712
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,097	3.00	1134.650000	3:31:30 PM	3.0000	3.0517	3.0487
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,136	3.11	13.100000	2:58:20 PM	3.3000	3.2882	2.9277
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,180	3.23	-	-	-	-	2.9686
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,243	3.40	-	-	-	-	3.0209
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,258	3.44	59.070000	3:38:33 PM	3.3000	3.5346	2.5911
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,316	3.60	-	-	-	-	3.0133
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,341	3.67	-	-	-	-	3.1038
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,493	4.09	195.000000	3:31:18 PM	3.0500	3.2418	3.1450
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,495	4.09	-	-	-	-	3.1591
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,615	4.42	2553.455000	3:59:32 PM	3.1500	3.2650	3.1500
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,643	4.50	673.000000	3:03:21 PM	3.4500	3.4487	3.4500
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,684	4.61	-	-	-	-	3.3698
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,724	4.72	-	-	-	-	3.3999
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,775	4.86	-	-	-	-	3.4180
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,801	4.93	40.551800	3:46:04 PM	3.6500	3.5788	3.0420
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,019	5.53	30.800000	2:22:32 PM	3.8000	3.6435	3.0379
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,049	5.61	137.844000	3:34:52 PM	4.0000	3.5986	3.5641
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,097	5.74	1.000000	2:09:53 PM	3.6000	3.6000	3.6645
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,181	5.97	-	-	-	-	3.7253
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,245	6.15	6060.000000	3:59:13 PM	4.0500	4.1118	4.0859
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,370	6.49	2.320000	11:06:34 AM	4.2500	4.2500	3.8347
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,568	7.03	210.000000	3:50:56 PM	4.1500	4.2452	4.1646
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,825	7.73	13.190000	11:28:40 AM	4.3500	4.3500	4.0783
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,862	7.84	573.050000	3:49:33 PM	4.3000	3.9357	3.8992
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,364	9.21	13.490000	11:28:38 AM	4.4500	4.4500	4.3187
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,407	9.33	500.000000	2:52:53 PM	4.1600	4.2060	4.1866
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,426	9.38	-	-	-	-	4.3479
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,608	9.88	-	-	-	-	4.4269
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,782	10.36	10.000000	2:54:51 PM	4.4000	4.4000	4.1175
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,860	10.57	-	-	-	-	4.5288

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,980	10.90	-	-	-	-	4.5766
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,008	10.97	165.575000	11:52:38 AM	4.8000	4.7971	4.7998
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,218	11.55	-	-	-	-	4.6525
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,281	11.72	-	-	-	-	4.6716
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,393	12.03	-	-	-	-	4.5398
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,987	13.65	-	-	-	-	4.8091
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,316	14.55	-	-	-	-	4.8529
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,393	14.77	-	-	-	-	4.8129
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,681	15.55	-	-	-	-	4.9039
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,912	16.19	5.950000	10:38:08 AM	4.9050	4.9149	4.9419
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,002	16.43	5.000000	11:27:48 AM	5.0000	5.0000	4.9605
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,071	16.62	19.000000	3:55:21 PM	4.9500	5.0272	4.8496
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,192	16.95	-	-	-	-	4.9999
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,528	17.87	154.000000	10:49:59 AM	5.2500	5.1487	5.1744
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,122	19.50	5.900000	2:26:23 PM	4.9000	4.9203	5.0694