

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	1	0.00	-	-	-	-	-
RPGGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	4	0.01	-	-	-	-	1.3106
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	8	0.02	2.000000	10:09:33 AM	0.6500	0.6500	1.0875
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	15	0.04	-	-	-	-	1.0832
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	22	0.06	-	-	-	-	1.0350
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	29	0.08	-	-	-	-	0.8161
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	36	0.10	-	-	-	-	0.8207
RPGGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	43	0.12	-	-	-	-	1.3935
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	43	0.12	2.500000	3:36:11 PM	0.8550	0.8550	1.0221
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	50	0.14	992.217000	3:48:48 PM	1.1750	1.2781	1.2536
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	57	0.16	365.550000	3:47:10 PM	1.1500	1.2341	1.2710
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	64	0.18	20.915000	2:53:06 PM	1.2500	1.1787	1.2030
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	71	0.19	42.745000	2:22:48 PM	1.2500	1.1403	1.1603
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	78	0.21	46.242000	2:53:14 PM	1.2500	1.2312	1.2142
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	85	0.23	100.984000	2:52:21 PM	1.2200	1.2513	1.1638
RPGGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	89	0.24	148.867000	3:24:17 PM	1.7500	1.5298	1.5864
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	92	0.25	479.547000	3:48:53 PM	1.1250	1.2195	1.2218
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	99	0.27	-	-	-	-	1.2670
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	106	0.29	14.027000	11:25:08 AM	1.2500	1.2500	1.2688
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	113	0.31	4.133000	2:26:37 PM	1.2500	1.2500	1.3500
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	120	0.33	1.500000	2:27:37 PM	1.4950	1.4950	1.3095
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	127	0.35	40.352000	3:25:10 PM	1.4950	1.3946	1.6833
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	134	0.37	-	-	-	-	1.3425
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	141	0.39	9.354000	2:24:08 PM	1.2000	1.2027	1.3394
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	148	0.41	7.073000	2:27:23 PM	1.2500	1.2356	1.3099
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	155	0.42	761.502000	2:45:30 PM	1.3050	1.6448	1.6500
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	162	0.44	8.000000	9:54:02 AM	1.3500	1.3500	1.1122
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	169	0.46	1.500000	11:18:57 AM	1.2250	1.2250	1.2570
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	176	0.48	-	-	-	-	1.2864
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	183	0.50	1513.244000	3:47:24 PM	1.5050	1.5538	1.5753
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	190	0.52	-	-	-	-	1.4507
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	197	0.54	-	-	-	-	1.4657
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	204	0.56	-	-	-	-	1.4804
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	211	0.58	20.250000	2:40:53 PM	1.6250	1.6250	1.4956

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RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	218	0.60	0.300000	11:55:55 AM	2.0000	2.0000	1.7251
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	218	0.60	-	-	-	-	1.4550
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	225	0.62	-	-	-	-	1.4177
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	232	0.64	-	-	-	-	1.5516
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	239	0.65	-	-	-	-	1.5599
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	246	0.67	-	-	-	-	1.5700
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	253	0.69	3.250000	3:00:41 PM	1.9300	1.9300	1.7511
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	253	0.69	-	-	-	-	1.5754
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	260	0.71	-	-	-	-	1.6012
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	266	0.73	-	-	-	-	1.6132
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	274	0.75	-	-	-	-	1.6304
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	295	0.81	-	-	-	-	1.6787
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	302	0.83	-	-	-	-	1.7473
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	309	0.85	-	-	-	-	1.7206
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	309	0.85	2.000000	2:20:00 PM	1.6000	1.6000	1.6000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	316	0.87	60.000000	3:45:35 PM	2.0500	2.0500	2.0034
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	316	0.87	26.509000	2:53:11 PM	1.8000	1.8000	1.7199
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	323	0.88	15.448000	3:29:03 PM	1.8000	1.7983	1.9347
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	330	0.90	-	-	-	-	1.5934
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	337	0.92	11.500000	3:31:19 PM	1.8500	1.8291	1.9113
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	344	0.94	52.702000	3:30:42 PM	1.8750	1.8726	1.9735
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	351	0.96	-	-	-	-	1.6664
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	358	0.98	0.210000	2:10:19 PM	1.8500	1.8500	1.8545
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	363	0.99	-	-	-	-	1.9739
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	365	1.00	501.966000	3:47:19 PM	1.9155	1.9200	1.9910
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	475	1.30	-	-	-	-	1.9546
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	504	1.38	-	-	-	-	2.1821
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	546	1.50	-	-	-	-	2.0515
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	580	1.59	-	-	-	-	2.2939
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	628	1.72	327.940000	3:49:04 PM	2.4000	2.2121	2.2314
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	630	1.73	-	-	-	-	2.1678
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	697	1.91	112.500000	2:45:12 PM	2.6500	2.5202	2.4974
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	706	1.93	-	-	-	-	2.4792
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	722	1.98	348.800000	2:55:56 PM	2.6750	2.7101	2.7167

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	766	2.10	51.000000	11:15:27 AM	2.7000	2.7152	2.2510
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	804	2.20	-	-	-	-	2.3913
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	882	2.42	33.335000	3:50:33 PM	3.0000	3.0037	2.4561
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	908	2.49	50.600000	3:24:42 PM	2.9500	2.9500	2.8775
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	951	2.60	-	-	-	-	2.7491
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,089	2.98	2722.560000	3:59:23 PM	2.9150	2.9229	2.9185
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,092	2.99	2620.422000	3:25:15 PM	2.9650	3.0107	3.0032
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,131	3.10	-	-	-	-	3.1489
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,175	3.22	-	-	-	-	2.9679
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,238	3.39	-	-	-	-	3.0199
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,253	3.43	-	-	-	-	3.5476
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,311	3.59	0.500000	10:02:37 AM	3.1500	3.1500	3.0384
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,336	3.66	-	-	-	-	3.1016
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,488	4.07	-	-	-	-	3.1390
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,490	4.08	-	-	-	-	3.1848
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,610	4.41	3718.835000	3:57:50 PM	3.1500	3.1362	3.1345
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,638	4.49	774.328000	3:38:20 PM	3.4000	3.1695	3.1475
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,679	4.60	-	-	-	-	3.3752
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,719	4.71	-	-	-	-	3.4066
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,770	4.85	-	-	-	-	3.4343
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,796	4.92	1072.800000	3:41:59 PM	3.2500	3.2527	3.2436
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,014	5.51	43.500000	3:26:56 PM	3.8500	3.5814	3.2905
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,044	5.60	21.200000	11:42:30 AM	4.0500	3.9099	3.5585
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,092	5.73	-	-	-	-	3.7011
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,176	5.96	-	-	-	-	3.7691
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,240	6.13	1350.000000	3:38:20 PM	3.9750	3.9769	3.9768
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,365	6.48	1.000000	3:57:26 PM	4.3500	4.3500	3.9037
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,563	7.02	3.530000	11:34:02 AM	4.3500	4.3500	4.1792
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,820	7.72	100.260000	2:03:18 PM	4.3000	4.3000	4.4487
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,857	7.82	48.090000	3:56:10 PM	4.3000	4.3151	4.2830
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,359	9.20	343.080000	11:33:56 AM	4.6000	4.3707	4.3691
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,402	9.31	490.000000	10:31:05 AM	4.2585	4.2585	4.2191
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,421	9.37	-	-	-	-	4.3912
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,603	9.86	-	-	-	-	4.4282

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,777	10.34	555.540000	3:00:46 PM	4.4500	4.1675	4.2000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,855	10.55	-	-	-	-	4.4857
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,975	10.88	-	-	-	-	4.5139
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,003	10.96	0.500000	3:00:51 PM	4.6000	4.6000	4.6781
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,213	11.54	-	-	-	-	4.5854
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,276	11.71	-	-	-	-	4.6052
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,388	12.01	54.140000	2:48:57 PM	4.3800	4.3745	4.5400
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,982	13.64	-	-	-	-	4.8200
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,311	14.54	-	-	-	-	4.8993
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,388	14.75	58.000000	2:34:36 PM	4.9000	4.9345	4.9435
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,676	15.54	-	-	-	-	4.9574
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,907	16.17	10.500000	11:04:40 AM	5.0550	5.0550	4.9833
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,997	16.42	0.150000	2:46:20 PM	4.9500	4.9500	4.9935
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,066	16.61	33.200000	3:27:05 PM	5.1250	4.9167	4.8490
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,187	16.94	-	-	-	-	5.0153
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,523	17.86	33.910000	10:52:23 AM	4.9750	4.9750	5.1094
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,117	19.49	0.517000	10:02:02 AM	4.9500	4.9500	5.3246