

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	5	0.01	-	-	-	-	1.3258
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	5	0.01	-	-	-	-	0.9289
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	12	0.03	-	-	-	-	0.9294
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	19	0.05	17.500000	11:16:27 AM	0.8750	0.8750	0.9622
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	22	0.06	1150.000000	2:01:37 PM	1.3800	1.3246	1.3899
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	26	0.07	-	-	-	-	0.9290
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	33	0.09	-	-	-	-	0.9319
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	40	0.11	3.070000	3:08:11 PM	0.9000	0.9000	0.9422
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	47	0.13	7.684000	11:42:01 AM	0.8250	0.8161	0.9000
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	54	0.15	1.212000	10:42:58 AM	0.7250	0.9728	0.9526
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	61	0.17	-	-	-	-	1.2550
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	61	0.17	24.240000	3:02:25 PM	0.7600	0.7563	0.9450
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	68	0.19	208.200000	2:34:07 PM	0.8450	1.0900	1.0250
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	75	0.21	15.646000	2:22:06 PM	0.8750	0.9559	0.9808
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	82	0.23	705.000000	2:25:20 PM	1.2500	1.1149	1.2163
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	89	0.24	527.572000	3:45:56 PM	0.9000	0.9965	0.9694
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	96	0.26	138.000000	2:50:10 PM	0.8900	1.0798	0.9528
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	103	0.28	12.800000	2:12:30 PM	0.8900	0.8760	0.9028
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	107	0.29	13.040000	2:23:15 PM	1.4450	1.4455	0.8070
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	110	0.30	-	-	-	-	1.0133
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	117	0.32	-	-	-	-	1.0372
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	124	0.34	25.305000	2:39:00 PM	0.9100	0.9088	0.8944
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	131	0.36	67.352000	2:01:41 PM	1.2000	1.0750	1.0607
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	138	0.38	-	-	-	-	1.0638
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	145	0.40	-	-	-	-	1.0258
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	152	0.42	-	-	-	-	1.1096
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	159	0.44	10.170000	2:47:27 PM	1.0000	1.0000	1.0160
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	166	0.45	-	-	-	-	1.1670
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	173	0.47	104.804000	2:37:04 PM	1.0700	1.0697	1.0305
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	180	0.49	194.484000	3:20:11 PM	1.0675	1.0680	1.0675
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	187	0.51	-	-	-	-	1.1294
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	194	0.53	-	-	-	-	1.1554
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	208	0.57	-	-	-	-	1.2080
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	215	0.59	-	-	-	-	1.2340

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RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	222	0.61	-	-	-	-	1.2583
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	229	0.63	-	-	-	-	1.2858
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	236	0.65	-	-	-	-	1.5026
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	236	0.65	-	-	-	-	1.3459
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	243	0.67	-	-	-	-	1.3534
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	250	0.68	2.070000	11:04:12 AM	1.2750	1.2750	1.4336
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	257	0.70	-	-	-	-	1.3932
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	264	0.72	0.850000	11:06:52 AM	1.5000	1.5000	1.4132
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	271	0.74	500.000000	2:48:24 PM	1.6500	1.6500	1.5907
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	271	0.74	-	-	-	-	1.4409
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	278	0.76	2.000000	9:22:01 AM	1.5000	1.5000	1.4618
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	284	0.78	-	-	-	-	1.4638
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	292	0.80	-	-	-	-	1.4731
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	313	0.86	-	-	-	-	1.4131
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	320	0.88	-	-	-	-	1.6618
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	327	0.90	-	-	-	-	1.5445
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	327	0.90	33.690000	2:15:19 PM	1.4250	1.4742	1.3933
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	334	0.91	210.000000	2:24:58 PM	1.6300	1.6490	1.6324
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	334	0.91	3232.191000	3:15:40 PM	1.8500	1.7765	1.7492
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	341	0.93	-	-	-	-	1.4727
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	348	0.95	-	-	-	-	1.4740
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	355	0.97	826.205000	3:58:09 PM	1.5000	1.7709	1.4250
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	362	0.99	133.512000	3:49:48 PM	1.5500	1.5447	1.5296
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	381	1.04	-	-	-	-	1.6988
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	493	1.35	31.873000	2:00:56 PM	1.6000	1.8055	1.9158
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	522	1.43	-	-	-	-	1.8681
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	564	1.54	-	-	-	-	1.8713
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	598	1.64	-	-	-	-	1.9583
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	646	1.77	21.600000	2:40:31 PM	1.9500	1.9698	2.0286
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	648	1.77	43.500000	11:57:49 AM	2.0250	2.0250	2.0769
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	715	1.96	829.749000	2:45:57 PM	2.1250	2.1931	2.2115
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	724	1.98	-	-	-	-	2.1074
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	740	2.03	-	-	-	-	2.1018
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	784	2.15	1430.500000	2:04:36 PM	2.1200	2.1749	2.1615

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	822	2.25	-	-	-	-	2.1990
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	900	2.46	10.000000	2:48:09 PM	2.2750	2.3545	2.1918
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	926	2.54	31.850000	11:54:12 AM	2.3000	2.3063	2.3425
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	969	2.65	-	-	-	-	2.3361
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,110	3.04	1263.300000	2:53:31 PM	2.4400	2.5092	2.4607
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,149	3.15	-	-	-	-	2.4814
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,193	3.27	-	-	-	-	2.5334
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,256	3.44	-	-	-	-	2.5851
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,271	3.48	19.443872	11:26:02 AM	2.6100	2.6098	2.4945
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,329	3.64	-	-	-	-	2.5341
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,354	3.71	-	-	-	-	2.6708
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,506	4.12	-	-	-	-	2.6125
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,508	4.13	-	-	-	-	2.6954
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,628	4.46	4137.170000	3:38:31 PM	2.8800	2.8905	2.8965
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,656	4.53	110.000000	3:51:52 PM	2.9000	2.9227	2.9161
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,697	4.65	-	-	-	-	2.9301
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,737	4.76	-	-	-	-	2.9601
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,788	4.90	-	-	-	-	3.0006
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,814	4.97	280.000000	3:08:51 PM	3.0250	3.0339	3.0233
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,032	5.56	12.400000	3:21:35 PM	3.1500	3.1167	2.8987
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,062	5.65	2.000000	9:09:29 AM	2.9000	2.9000	2.9927
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,110	5.78	-	-	-	-	3.2186
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,194	6.01	2.000000	2:01:17 PM	3.5000	3.5000	3.2844
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,258	6.18	2746.500000	3:44:38 PM	3.6500	3.5347	3.6333
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,383	6.52	-	-	-	-	3.3810
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,581	7.07	48.100000	2:43:52 PM	3.9000	3.7389	3.2567
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,838	7.77	-	-	-	-	3.6173
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,875	7.87	1258.000000	3:07:32 PM	3.8000	3.7719	3.7175
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,377	9.25	-	-	-	-	3.8126
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,420	9.36	1625.506000	3:36:51 PM	3.6100	3.6262	3.7002
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,439	9.42	-	-	-	-	3.8371
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,621	9.91	-	-	-	-	3.8848
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,795	10.39	1631.914000	3:33:52 PM	3.9900	4.0500	4.0026
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,873	10.60	-	-	-	-	3.9232

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,993	10.93	-	-	-	-	3.9396
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,021	11.01	1.000000	11:01:06 AM	4.2000	4.2000	3.7268
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,231	11.58	-	-	-	-	3.9830
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,294	11.76	-	-	-	-	3.9948
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,406	12.06	60.000000	2:25:39 PM	4.0300	4.1717	4.2000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,000	13.69	-	-	-	-	4.1398
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,329	14.59	-	-	-	-	4.2515
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,406	14.80	16.000000	2:48:16 PM	4.9000	4.9188	4.3480
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,694	15.59	-	-	-	-	4.4021
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,925	16.22	-	-	-	-	4.4942
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,015	16.47	-	-	-	-	4.5239
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,084	16.66	6.000000	11:48:26 AM	4.9500	4.6167	4.3664
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,205	16.99	-	-	-	-	4.5877
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,541	17.91	116.100000	9:37:01 AM	4.8500	4.8500	4.8492
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,135	19.54	42.640975	3:36:46 PM	4.5750	4.4798	4.3281