

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	2	0.01	-	-	-	-	-
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	2	0.01	-	-	-	-	-
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	9	0.03	-	-	-	-	0.8884
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	16	0.04	-	-	-	-	0.9127
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	19	0.05	75.000000	9:50:26 AM	1.1000	1.1000	1.2280
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	23	0.06	-	-	-	-	0.8881
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	30	0.08	90.000000	10:25:37 AM	0.9300	0.9300	0.9300
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	37	0.10	-	-	-	-	0.9009
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	44	0.12	30.000000	3:22:58 PM	0.7500	0.7500	0.9000
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	51	0.14	140.000000	2:10:38 PM	0.9750	0.9800	0.9800
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	58	0.16	-	-	-	-	1.1380
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	58	0.16	103.157000	3:15:06 PM	0.7600	0.8093	0.8822
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	65	0.18	0.500000	9:56:48 AM	0.8500	0.8500	1.0197
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	72	0.20	8.155000	2:18:51 PM	1.1000	0.9789	0.9942
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	79	0.22	1100.112000	2:46:50 PM	0.9100	0.9436	0.9153
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	86	0.24	360.370000	3:46:21 PM	1.0400	0.9636	0.9517
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	93	0.26	258.398000	3:35:19 PM	1.1500	1.0571	1.0875
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	100	0.27	1.532000	3:06:12 PM	1.0250	1.0250	0.9033
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	104	0.29	9.600000	2:54:03 PM	1.4500	1.4557	0.7655
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	107	0.29	-	-	-	-	1.0119
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	114	0.31	-	-	-	-	1.0358
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	121	0.33	101.700000	2:14:42 PM	0.9500	0.9473	0.9216
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	128	0.35	-	-	-	-	1.0585
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	135	0.37	-	-	-	-	1.0737
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	142	0.39	-	-	-	-	1.0515
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	149	0.41	-	-	-	-	1.1199
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	156	0.43	6.128000	11:45:41 AM	1.0650	1.0577	1.0564
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	163	0.45	162.260000	3:58:50 PM	1.2000	1.2000	1.1748
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	170	0.47	73.800000	3:03:21 PM	1.0700	1.0700	1.0511
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	177	0.49	256.947000	3:11:09 PM	1.2000	1.0791	1.0692
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	184	0.50	45.158000	3:19:22 PM	1.2000	1.2033	1.2226
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	191	0.52	-	-	-	-	1.1818
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	205	0.56	-	-	-	-	1.2278
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	212	0.58	-	-	-	-	1.2507

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RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	219	0.60	-	-	-	-	1.2723
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	226	0.62	-	-	-	-	1.2962
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	233	0.64	-	-	-	-	1.4495
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	233	0.64	-	-	-	-	1.3444
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	240	0.66	2.885000	11:49:05 AM	1.3500	1.3500	1.3535
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	247	0.68	350.000000	10:27:43 AM	1.3990	1.3990	1.3990
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	254	0.70	4.270000	2:38:27 PM	1.4500	1.4500	1.3901
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	261	0.72	-	-	-	-	1.4084
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	268	0.73	12.300000	2:23:41 PM	1.5850	1.5850	1.6349
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	268	0.73	600.000000	10:28:40 AM	1.3990	1.3990	1.3990
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	275	0.75	1.000000	2:09:58 PM	1.4500	1.4500	1.4582
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	281	0.77	0.506000	10:39:32 AM	1.4900	1.4900	1.4680
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	289	0.79	-	-	-	-	1.4860
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	310	0.85	-	-	-	-	1.4704
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	317	0.87	20.980000	3:42:31 PM	1.5650	1.5973	1.6625
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	324	0.89	-	-	-	-	1.5268
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	324	0.89	17.100000	3:01:31 PM	1.5500	1.5500	1.3933
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	331	0.91	39.800000	3:36:31 PM	1.7500	1.7247	1.6252
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	331	0.91	1776.380000	2:28:21 PM	1.8000	1.7549	1.7526
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	338	0.93	607.922000	3:24:18 PM	1.3000	1.4725	1.5913
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	345	0.95	800.000000	2:50:40 PM	1.7600	1.7600	1.4777
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	352	0.96	1716.889000	2:58:23 PM	1.8000	1.7656	1.7364
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	359	0.98	160.163000	3:51:29 PM	1.6250	1.5802	1.5362
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	378	1.04	-	-	-	-	1.6661
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	490	1.34	323.000000	2:41:28 PM	1.8000	1.8028	1.7968
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	519	1.42	-	-	-	-	1.8417
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	561	1.54	-	-	-	-	1.8588
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	595	1.63	-	-	-	-	1.9355
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	643	1.76	1322.000000	3:06:00 PM	1.9500	1.9123	1.9251
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	645	1.77	372.000000	10:16:07 AM	2.0000	2.0000	2.0494
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	712	1.95	123.869500	3:40:07 PM	2.2350	2.1416	2.1829
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	721	1.97	-	-	-	-	2.0908
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	737	2.02	-	-	-	-	2.1010
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	781	2.14	6.300000	11:49:26 AM	2.2700	2.2700	2.1599

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	819	2.24	-	-	-	-	2.1815
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	897	2.46	1313.500000	2:21:14 PM	2.5000	2.4257	2.3672
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	923	2.53	51.980000	10:18:24 AM	2.2500	2.2500	2.2832
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	966	2.65	-	-	-	-	2.3146
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,107	3.03	211.110000	3:57:04 PM	2.4800	2.4297	2.4125
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,146	3.14	-	-	-	-	2.4608
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,190	3.26	-	-	-	-	2.5086
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,253	3.43	-	-	-	-	2.5601
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,268	3.47	1.100000	3:24:11 PM	2.6500	2.6500	2.4959
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,326	3.63	-	-	-	-	2.5329
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,351	3.70	-	-	-	-	2.6443
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,503	4.12	0.050000	9:52:52 AM	2.9000	2.9000	2.6337
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,505	4.12	-	-	-	-	2.6905
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,625	4.45	1519.110000	3:43:36 PM	2.8300	2.8248	2.8271
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,653	4.53	131.750000	3:36:24 PM	2.8000	2.8325	2.8569
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,694	4.64	-	-	-	-	2.9137
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,734	4.75	-	-	-	-	2.9452
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,785	4.89	-	-	-	-	2.9871
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,811	4.96	327.701000	3:55:20 PM	3.0500	3.0312	3.0273
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,029	5.56	0.190000	3:06:02 PM	2.9300	2.9300	2.8984
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,059	5.64	21.290000	3:52:52 PM	3.5000	3.1426	3.0425
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,107	5.77	-	-	-	-	3.2210
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,191	6.00	-	-	-	-	3.2887
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,255	6.17	1304.440000	3:38:08 PM	3.5500	3.5488	3.5521
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,380	6.52	26.000000	11:16:36 AM	3.6250	3.6250	3.3966
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,578	7.06	18.300000	3:39:55 PM	3.9075	3.9025	3.3415
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,835	7.76	-	-	-	-	3.6487
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,872	7.86	465.397777	3:41:50 PM	3.8000	3.8336	3.8036
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,374	9.24	0.690000	10:39:03 AM	4.0000	4.0000	3.8569
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,417	9.36	2007.400000	10:58:12 AM	3.8000	3.7499	3.7499
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,436	9.41	-	-	-	-	3.8801
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,618	9.91	-	-	-	-	3.9305
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,792	10.38	7.020000	11:58:18 AM	3.9800	3.9655	4.0019
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,870	10.60	-	-	-	-	3.9846

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,990	10.92	-	-	-	-	4.0091
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,018	11.00	11.285000	3:57:24 PM	4.5000	4.2209	3.8538
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,228	11.58	-	-	-	-	4.0689
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,291	11.75	-	-	-	-	4.0851
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,403	12.06	336.500000	3:51:35 PM	4.2500	4.0485	4.1171
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,997	13.68	-	-	-	-	4.2840
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,326	14.58	-	-	-	-	4.4033
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,403	14.79	-	-	-	-	4.8866
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,691	15.58	-	-	-	-	4.5502
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,922	16.21	-	-	-	-	4.6451
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,012	16.46	-	-	-	-	4.6810
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,081	16.65	22.330000	3:53:17 PM	4.6000	4.6320	4.3475
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,202	16.98	-	-	-	-	4.7573
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,538	17.90	205.270000	3:51:32 PM	4.7000	4.6264	4.8490
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,132	19.53	-	-	-	-	4.7165