

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	1	0.00	-	-	-	-	-
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	1	0.00	-	-	-	-	-
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	8	0.02	3.040000	9:51:18 AM	0.6750	0.6750	0.8825
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	15	0.04	11.800000	9:50:39 AM	0.9000	0.9000	0.9045
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	18	0.05	400.000000	3:33:56 PM	1.0100	1.0800	1.0789
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	22	0.06	-	-	-	-	0.8822
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	29	0.08	0.200000	10:39:31 AM	1.1000	1.1000	0.9300
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	36	0.10	2.000000	10:58:05 AM	0.7000	0.7000	0.8959
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	43	0.12	564.750000	3:58:00 PM	0.9750	0.8839	0.9125
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	50	0.14	78.889000	11:05:41 AM	0.8000	0.8220	0.9103
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	57	0.16	-	-	-	-	1.0381
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	57	0.16	348.550000	2:54:46 PM	0.8000	0.8066	0.8075
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	64	0.18	69.356000	2:29:35 PM	0.9500	0.9824	1.0105
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	71	0.19	6.030000	10:45:21 AM	1.0450	1.0450	1.0536
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	78	0.21	51.000000	2:59:58 PM	1.0800	1.0775	0.9817
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	85	0.23	159.003000	10:51:26 AM	1.0400	1.0400	1.0400
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	92	0.25	861.375000	3:25:55 PM	1.0500	1.0466	1.0425
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	99	0.27	3.333000	3:00:18 PM	1.0500	1.0319	0.9028
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	103	0.28	1.000000	2:20:33 PM	1.5000	1.4725	0.7250
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	106	0.29	15.410000	10:36:11 AM	1.0500	1.0500	1.0338
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	113	0.31	-	-	-	-	1.0562
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	120	0.33	50.000000	2:57:50 PM	1.2000	1.2000	1.0923
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	127	0.35	-	-	-	-	1.0555
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	134	0.37	-	-	-	-	1.0929
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	141	0.39	-	-	-	-	1.0735
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	148	0.41	-	-	-	-	1.1362
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	155	0.42	5.914000	3:31:30 PM	1.0650	1.0517	1.0794
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	162	0.44	-	-	-	-	1.1821
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	169	0.46	256.819000	2:16:41 PM	1.0770	1.1339	1.1167
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	176	0.48	72.000000	2:03:14 PM	1.0755	1.0755	1.0706
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	183	0.50	608.195000	3:19:15 PM	1.2250	1.2185	1.2150
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	190	0.52	-	-	-	-	1.1977
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	204	0.56	-	-	-	-	1.2450
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	211	0.58	-	-	-	-	1.2686

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RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	218	0.60	-	-	-	-	1.2909
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	225	0.62	-	-	-	-	1.3154
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	232	0.64	-	-	-	-	1.4562
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	232	0.64	-	-	-	-	1.3618
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	239	0.65	-	-	-	-	1.3729
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	246	0.67	-	-	-	-	1.3990
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	253	0.69	-	-	-	-	1.4117
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	260	0.71	-	-	-	-	1.4311
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	267	0.73	33.000000	11:48:55 AM	1.6000	1.6000	1.6196
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	267	0.73	-	-	-	-	1.3990
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	274	0.75	-	-	-	-	1.4828
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	280	0.77	-	-	-	-	1.4941
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	288	0.79	-	-	-	-	1.5135
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	309	0.85	-	-	-	-	1.5079
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	316	0.87	-	-	-	-	1.6625
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	323	0.88	2.271000	3:26:48 PM	1.6300	1.6318	1.5577
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	323	0.88	459.369000	10:50:12 AM	1.6500	1.6499	1.6172
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	330	0.90	-	-	-	-	1.6180
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	330	0.90	10.521000	11:34:51 AM	1.6000	1.5939	1.7537
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	337	0.92	1.036000	10:58:58 AM	1.5100	1.5100	1.5913
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	344	0.94	-	-	-	-	1.4820
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	351	0.96	-	-	-	-	1.7362
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	358	0.98	3095.597000	3:18:26 PM	1.5750	1.8571	1.7259
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	365	1.00	418.775000	3:52:13 PM	1.6700	1.6624	1.7270
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	377	1.03	-	-	-	-	1.6976
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	489	1.34	373.690000	2:02:45 PM	1.8925	1.8988	1.8795
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	518	1.42	-	-	-	-	1.8810
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	560	1.53	-	-	-	-	1.9039
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	594	1.63	-	-	-	-	1.9792
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	642	1.76	310.900000	2:42:14 PM	1.9950	2.0088	2.0619
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	644	1.76	981.800000	2:48:27 PM	2.0650	2.0955	2.0682
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	711	1.95	188.276000	3:24:20 PM	2.1250	2.1279	2.1257
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	720	1.97	-	-	-	-	2.1416
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	736	2.02	-	-	-	-	2.4146

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	780	2.14	-	-	-	-	2.1582
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	818	2.24	-	-	-	-	2.2314
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	896	2.45	116.000000	3:14:25 PM	2.4750	2.4784	2.4689
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	922	2.52	70.000000	10:51:07 AM	2.3000	2.3000	2.2763
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	965	2.64	-	-	-	-	2.3612
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,106	3.03	22.440000	11:58:04 AM	2.4700	2.4317	2.4093
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,145	3.14	-	-	-	-	2.5038
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,189	3.26	-	-	-	-	2.5487
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,252	3.43	-	-	-	-	2.5977
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,267	3.47	-	-	-	-	2.5401
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,325	3.63	-	-	-	-	2.5317
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,350	3.70	-	-	-	-	2.6775
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,502	4.11	10.000000	3:00:44 PM	2.8500	2.8500	2.6734
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,504	4.12	-	-	-	-	2.6855
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,624	4.45	124.020000	3:34:36 PM	2.9000	2.8502	2.8296
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,652	4.52	3.300000	3:32:19 PM	2.9900	2.9970	2.8582
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,693	4.64	-	-	-	-	2.9333
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,733	4.75	-	-	-	-	2.9631
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,784	4.88	-	-	-	-	3.0027
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,810	4.96	761.500000	3:54:00 PM	3.0000	3.0132	3.0014
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,028	5.55	20.460000	3:00:29 PM	3.2000	3.0098	2.8981
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,058	5.64	3.100000	11:55:23 AM	3.3000	3.3000	3.0622
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,106	5.77	-	-	-	-	3.2255
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,190	6.00	0.889000	11:55:10 AM	3.6000	3.6000	3.2896
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,254	6.17	560.000000	3:51:08 PM	3.5300	3.5347	3.5400
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,379	6.51	-	-	-	-	3.3941
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,577	7.06	0.500000	3:40:33 PM	3.8500	3.8500	3.3512
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,834	7.76	-	-	-	-	3.6388
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,871	7.86	146.011111	2:04:22 PM	3.7000	3.7358	3.7445
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,373	9.24	1.600000	10:34:27 AM	4.0250	4.0250	3.8456
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,416	9.35	-	-	-	-	3.7501
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,435	9.41	-	-	-	-	3.8687
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,617	9.90	-	-	-	-	3.9202
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,791	10.38	295.179000	2:41:09 PM	3.9600	3.9676	3.9734

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,869	10.59	-	-	-	-	3.9755
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,989	10.92	-	-	-	-	4.0006
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,017	11.00	2.500000	11:49:23 AM	4.0000	4.0000	3.8605
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,227	11.57	-	-	-	-	4.0622
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,290	11.75	-	-	-	-	4.0789
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,402	12.05	108.622000	3:34:12 PM	4.0500	4.1567	4.1057
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,996	13.68	-	-	-	-	4.2820
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,325	14.58	-	-	-	-	4.3923
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,402	14.79	34.581000	11:50:23 AM	4.9500	4.9601	4.8299
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,690	15.58	0.963000	2:39:45 PM	4.5000	4.5000	4.5228
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,921	16.21	-	-	-	-	4.6066
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,011	16.46	-	-	-	-	4.6383
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,080	16.65	29.682000	3:42:18 PM	4.9000	4.8603	4.3357
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,201	16.98	-	-	-	-	4.7060
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,537	17.90	299.100000	2:57:07 PM	4.8000	4.7407	4.7753
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,131	19.52	5.000000	2:04:15 PM	4.6300	4.6300	4.6581