

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 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	2	0.01	-	-	-	-	-
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	5	0.01	-	-	-	-	1.0455
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	12	0.03	0.500000	10:35:20 AM	0.8500	0.8500	1.0410
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	19	0.05	700.000000	3:02:22 PM	0.8500	0.8606	0.8621
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	26	0.07	-	-	-	-	0.8550
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	33	0.09	1.100000	2:04:58 PM	0.9500	0.9500	0.9500
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	40	0.11	1047.661000	2:39:04 PM	0.8850	0.8849	0.8850
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	47	0.13	-	-	-	-	1.0000
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	54	0.15	63.116000	3:37:16 PM	1.0750	1.0148	1.1696
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	61	0.17	65.919000	3:36:37 PM	1.1240	1.0666	1.8683
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	68	0.19	261.517000	3:38:33 PM	1.1250	1.1001	1.0978
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	75	0.21	-	-	-	-	1.2313
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	82	0.23	3.300000	9:16:56 AM	1.1750	1.1750	1.1792
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	89	0.24	240.846000	3:54:45 PM	1.1250	1.1252	1.1538
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	96	0.26	55.090000	11:27:13 AM	1.1750	1.1750	1.1750
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	103	0.28	-	-	-	-	1.2772
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	110	0.30	-	-	-	-	1.2540
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	117	0.32	29.108000	3:13:11 PM	1.3150	1.3109	1.3542
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	124	0.34	607.776000	3:08:09 PM	1.3500	1.3546	1.3674
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	131	0.36	-	-	-	-	1.3361
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	131	0.36	1000.451000	9:58:49 AM	1.3500	1.3500	1.3864
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	138	0.38	2000.000000	3:08:31 PM	1.3775	1.3775	1.3836
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	145	0.40	-	-	-	-	1.4256
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	152	0.42	17.000000	3:03:35 PM	1.3950	1.3907	1.4069
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	159	0.44	15.100000	10:30:20 AM	1.3750	1.3750	1.4267
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	166	0.45	19.630000	2:14:28 PM	1.4000	1.4000	1.3188
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	166	0.45	12.060000	3:37:18 PM	1.3750	1.3669	1.3879
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	173	0.47	11.757000	2:04:24 PM	1.3750	1.3750	1.4218
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	179	0.49	2712.434000	3:39:20 PM	1.3775	1.3752	1.3810
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	187	0.51	-	-	-	-	1.4410
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	208	0.57	-	-	-	-	1.4150
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	215	0.59	6.503000	3:06:05 PM	1.4000	1.4000	1.5242
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	222	0.61	-	-	-	-	1.4087
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	222	0.61	-	-	-	-	1.4461

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RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	229	0.63	-	-	-	-	1.4184
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	229	0.63	0.200000	2:55:13 PM	1.4350	1.4350	1.5318
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	236	0.65	1.510000	2:25:07 PM	1.5250	1.5250	1.6151
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	243	0.67	1.000000	11:41:54 AM	1.4750	1.4750	1.5884
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	250	0.68	-	-	-	-	1.5862
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	257	0.70	18.213000	11:29:34 AM	1.5000	1.5000	1.5482
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	264	0.72	-	-	-	-	1.5843
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	271	0.74	-	-	-	-	1.5853
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	276	0.76	2.000000	2:03:44 PM	1.6750	1.6750	1.4971
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	278	0.76	-	-	-	-	1.5958
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	285	0.78	-	-	-	-	1.6207
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	292	0.80	-	-	-	-	1.6295
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	299	0.82	-	-	-	-	1.6497
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	306	0.84	-	-	-	-	1.6425
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	313	0.86	-	-	-	-	1.7018
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	320	0.88	-	-	-	-	1.6000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	327	0.90	-	-	-	-	1.7469
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	334	0.91	-	-	-	-	1.6468
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	341	0.93	-	-	-	-	1.6498
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	348	0.95	-	-	-	-	1.6548
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	355	0.97	5.366000	3:18:35 PM	1.6000	1.6000	1.6333
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	362	0.99	1635.866000	2:53:15 PM	1.6000	1.6016	1.6047
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	388	1.06	-	-	-	-	1.6416
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	417	1.14	-	-	-	-	1.6720
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	459	1.26	-	-	-	-	1.7201
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	493	1.35	-	-	-	-	1.7590
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	541	1.48	1.000000	11:10:46 AM	1.8500	1.8500	1.8548
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	543	1.49	-	-	-	-	1.8184
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	610	1.67	250.075000	3:26:06 PM	1.8000	1.8101	1.8000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	619	1.70	-	-	-	-	1.9032
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	635	1.74	325.975500	3:26:08 PM	1.8700	1.8700	1.9595
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	679	1.86	-	-	-	-	1.9525
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	717	1.96	-	-	-	-	2.0132
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	795	2.18	177.360000	3:58:39 PM	2.0500	2.0442	2.0463

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	821	2.25	-	-	-	-	2.1176
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	864	2.37	-	-	-	-	2.1218
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,002	2.74	7599.740000	3:00:13 PM	2.3400	2.3582	2.3444
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,005	2.75	0.350000	11:40:23 AM	2.3500	2.3500	2.3537
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,044	2.86	-	-	-	-	2.3716
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,088	2.98	-	-	-	-	2.3679
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,151	3.15	-	-	-	-	2.4578
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,166	3.19	4.000000	10:32:26 AM	2.5600	2.5600	2.4795
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,224	3.35	3880.290000	3:43:37 PM	2.5150	2.5427	2.5383
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,249	3.42	-	-	-	-	2.5505
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,401	3.84	41.000000	-	-	-	2.8174
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,403	3.84	-	-	-	-	2.6964
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,523	4.17	1193.500000	2:48:49 PM	2.6750	2.6780	2.6847
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,551	4.25	615.000000	3:09:27 PM	2.7350	2.7389	2.7411
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,592	4.36	-	-	-	-	2.8599
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,632	4.47	39.000000	2:33:32 PM	3.2000	3.2000	2.8932
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,683	4.61	-	-	-	-	2.9356
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,709	4.68	-	-	-	-	3.1102
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,762	4.82	4671.000000	3:56:49 PM	2.9200	2.9347	2.9185
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,927	5.28	16.000000	2:22:55 PM	3.3300	3.3300	3.1310
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,957	5.36	0.500000	10:48:16 AM	3.4000	3.4000	3.4461
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,005	5.49	-	-	-	-	3.2673
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,089	5.72	0.850000	9:57:52 AM	3.2000	3.2000	3.2386
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,153	5.90	3884.070000	3:47:37 PM	3.2200	3.2685	3.2418
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,278	6.24	-	-	-	-	3.3576
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,476	6.78	1525.000000	3:32:26 PM	3.5000	3.5167	3.5350
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,507	6.86	10274.270000	3:58:50 PM	3.4750	3.4920	3.4733
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,733	7.48	-	-	-	-	3.5806
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,770	7.58	267.000000	2:56:18 PM	3.6350	3.6468	3.6448
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,272	8.96	-	-	-	-	3.7574
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,315	9.08	-	-	-	-	3.7808
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,334	9.13	-	-	-	-	3.7711
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,516	9.63	-	-	-	-	3.8170
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,690	10.10	534.459000	2:58:50 PM	3.6750	3.7021	3.7012

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,768	10.32	-	-	-	-	4.0430
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,888	10.65	0.010000	3:29:19 PM	3.9000	3.9000	3.9483
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,916	10.72	-	-	-	-	4.0188
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,126	11.30	-	-	-	-	4.0568
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,189	11.47	-	-	-	-	4.0897
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,301	11.78	-	-	-	-	4.1523
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,895	13.40	-	-	-	-	4.4899
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,224	14.30	-	-	-	-	4.6459
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,301	14.51	-	-	-	-	4.7810
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,589	15.30	-	-	-	-	4.8050
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,820	15.93	-	-	-	-	4.8659
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,910	16.18	-	-	-	-	4.8577
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,979	16.37	1.000000	11:24:02 AM	4.8010	4.8255	4.8846
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,100	16.70	-	-	-	-	4.9230
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,436	17.62	-	-	-	-	4.9879
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,030	19.25	162.000000	3:45:50 PM	4.7800	4.8088	4.8362