

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 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	6	0.02	-	-	-	-	1.1291
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	6	0.02	-	-	-	-	1.0600
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	13	0.04	11.000000	11:46:24 AM	1.0500	1.0500	1.0557
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	20	0.06	226.000000	10:20:49 AM	1.0700	1.0691	1.0712
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	27	0.07	-	-	-	-	1.0853
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	34	0.09	307.261000	3:57:59 PM	1.0725	1.0689	1.0721
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	41	0.11	-	-	-	-	1.2370
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	41	0.11	1015.473000	2:34:55 PM	1.0800	1.0785	1.0773
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	48	0.13	40.158000	2:11:34 PM	1.0900	1.0860	1.0952
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	54	0.15	520.916500	3:00:16 PM	1.0750	1.0868	1.0912
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	62	0.17	200.901000	3:52:17 PM	1.1500	1.0902	1.1158
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	69	0.19	23.513000	3:01:59 PM	1.0500	1.0506	1.0766
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	76	0.21	363.500000	2:13:44 PM	1.0850	1.0972	1.0877
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	83	0.23	100.538530	3:27:51 PM	1.0800	1.1031	1.0925
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	90	0.25	528.939900	3:33:52 PM	1.1050	1.0992	1.0957
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	97	0.27	3.000000	3:42:58 PM	1.4500	1.3333	1.0473
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	97	0.27	9.461000	3:37:07 PM	1.1500	1.1019	1.1119
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	104	0.29	15.000000	3:14:27 PM	1.2900	1.2900	0.9948
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	104	0.29	18.064000	10:58:29 AM	1.1250	1.1228	1.1507
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	111	0.30	0.030000	9:45:30 AM	1.3500	1.3500	1.3173
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	118	0.32	-	-	-	-	1.4084
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	125	0.34	65.317000	3:50:05 PM	1.3550	1.3546	1.3653
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	132	0.36	-	-	-	-	1.4072
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	139	0.38	92.436000	3:34:48 PM	1.4000	1.3564	1.3873
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	146	0.40	-	-	-	-	1.4131
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	151	0.41	400.000000	11:03:31 AM	1.5000	1.5000	1.4593
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	153	0.42	3.833000	3:50:44 PM	1.3900	1.3900	1.4055
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	160	0.44	221.247000	3:16:11 PM	1.3950	1.4176	1.4105
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	167	0.46	1.000000	3:36:06 PM	1.4250	1.4250	1.3912
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	174	0.48	93.633600	3:04:25 PM	1.3900	1.3872	1.3858
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	181	0.50	182.884000	3:52:07 PM	1.3925	1.3918	1.3931
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	188	0.52	21.416000	3:33:57 PM	1.4900	1.4567	1.4600
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	195	0.53	30.800000	2:35:36 PM	1.4750	1.4414	1.4501
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	202	0.55	109.100000	3:09:55 PM	1.4800	1.4738	1.4868

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RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	209	0.57	21.895000	2:22:35 PM	1.5050	1.5032	1.4757
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	216	0.59	4.360000	2:32:26 PM	1.5000	1.5277	1.5061
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	223	0.61	20.140000	9:58:44 AM	1.5500	1.5500	1.5180
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	230	0.63	-	-	-	-	1.4981
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	237	0.65	-	-	-	-	1.4937
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	244	0.67	1.188000	11:50:12 AM	1.5650	1.5729	1.5219
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	251	0.69	-	-	-	-	1.5266
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	258	0.71	-	-	-	-	1.5511
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	263	0.72	627.000000	3:15:08 PM	1.6200	1.5458	1.5399
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	265	0.73	-	-	-	-	1.5205
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	272	0.75	-	-	-	-	1.5668
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	279	0.76	-	-	-	-	1.5650
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	286	0.78	-	-	-	-	1.5767
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	292	0.80	-	-	-	-	1.5847
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	293	0.80	125.000000	11:04:29 AM	1.5750	1.5792	1.5834
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	300	0.82	-	-	-	-	1.5920
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	307	0.84	3.300000	2:31:30 PM	1.5750	1.5750	1.6257
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	314	0.86	-	-	-	-	1.5896
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	321	0.88	0.213000	3:32:25 PM	1.5800	1.5800	1.5891
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	328	0.90	0.111000	9:37:19 AM	1.5850	1.5850	1.6341
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	334	0.91	-	-	-	-	1.7896
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	335	0.92	-	-	-	-	1.5934
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	342	0.94	-	-	-	-	1.6204
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	349	0.96	29.334000	11:10:39 AM	1.5900	1.5893	1.5932
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	356	0.98	45.350000	3:11:54 PM	1.5870	1.5861	1.6045
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	363	0.99	416.978000	3:33:20 PM	1.5900	1.5851	1.5852
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	368	1.01	-	-	-	-	1.7050
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	416	1.14	36.070000	3:52:25 PM	2.0000	1.7930	1.9134
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	418	1.14	0.550000	3:38:10 PM	2.0000	1.9818	1.6692
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	485	1.33	4.100000	3:51:48 PM	2.0000	2.0000	1.8468
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	494	1.35	-	-	-	-	1.8889
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	510	1.40	3.500000	3:35:04 PM	1.9200	1.9243	1.9398
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	554	1.52	4.314000	3:10:05 PM	2.0250	2.0250	1.8980
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	592	1.62	-	-	-	-	2.0319

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	670	1.83	65.800000	3:46:40 PM	2.5000	2.4586	2.1713
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	696	1.91	0.500000	3:21:09 PM	2.2250	2.2250	2.2270
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	739	2.02	-	-	-	-	2.2455
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	877	2.40	210.500000	3:08:32 PM	2.4000	2.4245	2.4375
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	880	2.41	1.300000	3:44:31 PM	2.8500	2.6404	2.5247
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	919	2.52	-	-	-	-	2.4879
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	963	2.64	-	-	-	-	2.5472
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,026	2.81	-	-	-	-	2.6320
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,041	2.85	4.593872	3:02:28 PM	2.7500	2.7500	2.5803
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,099	3.01	-	-	-	-	2.6134
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,124	3.08	-	-	-	-	2.7631
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,276	3.49	1.500000	2:25:25 PM	3.0000	3.0000	2.9634
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,278	3.50	-	-	-	-	2.9660
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,398	3.83	316.415000	3:57:48 PM	3.0775	3.0637	3.0709
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,426	3.90	4.500000	10:04:20 AM	3.2800	3.2800	3.0536
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,467	4.02	-	-	-	-	3.2145
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,507	4.13	-	-	-	-	3.2648
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,558	4.27	-	-	-	-	3.3290
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,584	4.34	0.150000	9:36:03 AM	3.3500	3.3500	3.1906
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,637	4.48	1759.205000	3:57:53 PM	3.7100	3.6553	3.6997
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,802	4.93	3.000000	2:52:38 PM	3.7500	3.7500	3.5644
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,832	5.02	-	-	-	-	3.6729
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,880	5.15	5.295000	10:32:57 AM	4.0100	4.0100	3.7262
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,964	5.38	-	-	-	-	3.7442
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,028	5.55	1000.000000	3:56:54 PM	4.0000	3.7200	3.9754
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,153	5.90	-	-	-	-	4.0297
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,351	6.44	26.470000	11:43:38 AM	4.5000	4.4847	4.3646
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,382	6.52	137.820000	2:29:58 PM	4.3500	4.4241	4.4414
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,494	6.83	58.913000	10:52:15 AM	4.2750	4.2750	4.2330
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,608	7.14	-	-	-	-	4.4169
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,645	7.24	69.500000	10:31:04 AM	4.4500	4.4500	4.4493
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,147	8.62	-	-	-	-	4.7111
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,190	8.73	50.000000	2:19:24 PM	4.8000	4.8000	4.7446
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,209	8.79	-	-	-	-	4.7379

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,391	9.28	-	-	-	-	4.8010
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,565	9.76	-	-	-	-	4.6188
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,568	9.77	501.465000	3:57:39 PM	4.9010	4.9223	4.9292
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,643	9.97	-	-	-	-	4.8692
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,763	10.30	-	-	-	-	4.8899
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,791	10.38	-	-	-	-	4.8946
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,001	10.95	-	-	-	-	4.9290
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,064	11.13	-	-	-	-	4.9394
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,176	11.43	1.500000	-	-	-	4.9435
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,770	13.06	-	-	-	-	5.0599
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,099	13.96	-	-	-	-	5.1081
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,176	14.17	-	-	-	-	5.2497
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,464	14.96	-	-	-	-	5.1217
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,695	15.59	-	-	-	-	5.1020
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,785	15.84	-	-	-	-	5.0935
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,854	16.03	34.000000	3:43:11 PM	4.9250	5.0765	5.0445
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,975	16.36	-	-	-	-	5.0729
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,311	17.28	-	-	-	-	4.9992
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,905	18.91	62.742000	2:29:49 PM	5.0250	5.0506	5.0860
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,214	19.75	18.900000	3:42:35 PM	4.9500	4.9743	5.0250