

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	5	0.01	-	-	-	-	1.0925
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	12	0.03	2.000000	9:28:07 AM	1.0500	1.0500	1.0702
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	19	0.05	15.000000	2:19:28 PM	1.2500	1.2500	1.3231
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	19	0.05	862.000000	2:59:00 PM	1.0585	1.1296	1.0595
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	26	0.07	524.000000	2:17:49 PM	1.0550	1.1313	1.1169
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	32	0.09	53.800000	3:06:26 PM	1.0850	1.0907	1.0915
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	40	0.11	16.904000	3:28:01 PM	1.0750	1.0744	1.0628
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	47	0.13	-	-	-	-	1.0975
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	54	0.15	-	-	-	-	1.1379
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	61	0.17	3.000000	10:19:45 AM	1.0800	1.0800	1.1289
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	68	0.19	29.120000	3:07:32 PM	1.1200	1.1110	1.1395
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	75	0.21	1.000000	2:20:12 PM	1.4000	1.4000	1.2088
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	75	0.21	60.269000	3:21:43 PM	1.1250	1.1252	1.1437
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	82	0.23	171.230500	2:19:38 PM	1.4800	1.4714	1.4658
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	82	0.23	3.000000	2:59:53 PM	1.1250	1.1250	1.1280
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	89	0.24	1269.392000	3:05:49 PM	1.1300	1.1262	1.1318
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	96	0.26	27.880000	11:31:07 AM	1.1500	1.1500	1.3189
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	103	0.28	135.561000	3:28:02 PM	1.2000	1.1772	1.1821
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	110	0.30	-	-	-	-	1.2764
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	117	0.32	745.000000	3:10:32 PM	1.3050	1.3055	1.3245
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	124	0.34	530.205700	3:51:24 PM	1.3060	1.3051	1.3041
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	129	0.35	-	-	-	-	1.0349
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	131	0.36	20.000000	10:35:38 AM	1.3350	1.3350	1.3764
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	138	0.38	422.958200	3:10:57 PM	1.3725	1.3724	1.3768
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	145	0.40	-	-	-	-	1.4331
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	152	0.42	1.000000	10:53:28 AM	1.3750	1.3750	1.4107
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	159	0.44	39.306000	11:03:13 AM	1.3895	1.3899	1.3923
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	166	0.45	503.510000	3:58:41 PM	1.4050	1.4049	1.4036
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	173	0.47	5.017000	10:49:46 AM	1.3850	1.3850	1.3952
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	180	0.49	198.333000	3:42:04 PM	1.4000	1.3989	1.3977
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	187	0.51	10.000000	10:27:44 AM	1.4000	1.4003	1.4978
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	194	0.53	500.000000	3:11:40 PM	1.4650	1.4650	1.4784
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	201	0.55	0.500000	11:15:24 AM	1.4750	1.4750	1.5032
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	208	0.57	-	-	-	-	1.4933

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RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	215	0.59	-	-	-	-	1.4827
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	222	0.61	0.700000	2:15:29 PM	1.5000	1.5000	1.5286
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	229	0.63	-	-	-	-	1.5406
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	236	0.65	2.400000	11:58:13 AM	1.5500	1.5500	1.5242
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	241	0.66	30.200000	2:10:10 PM	1.5700	1.5700	1.4799
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	243	0.67	319.761000	3:15:41 PM	1.5550	1.5480	1.5501
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	250	0.68	100.000000	3:16:26 PM	1.5550	1.5550	1.5550
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	257	0.70	108.000000	3:16:25 PM	1.5550	1.5550	1.5550
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	264	0.72	-	-	-	-	1.5595
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	270	0.74	-	-	-	-	1.6970
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	271	0.74	123.681000	3:12:50 PM	1.5600	1.5600	1.5573
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	278	0.76	3.820000	2:19:08 PM	1.5750	1.5750	1.5775
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	285	0.78	20.000000	11:36:35 AM	1.5780	1.5780	1.5919
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	292	0.80	-	-	-	-	1.5933
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	299	0.82	-	-	-	-	1.6000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	306	0.84	2.000000	11:17:00 AM	1.6000	1.6000	1.6093
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	312	0.85	-	-	-	-	1.9597
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	313	0.86	34.152000	2:25:48 PM	1.5800	1.5683	1.6102
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	320	0.88	-	-	-	-	1.6188
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	327	0.90	-	-	-	-	1.6220
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	334	0.91	-	-	-	-	1.6234
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	341	0.93	3.500000	2:47:14 PM	1.6050	1.6050	1.6006
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	346	0.95	-	-	-	-	1.8187
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	348	0.95	-	-	-	-	1.6165
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	355	0.97	1.011000	2:28:02 PM	1.6000	1.6000	1.7025
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	362	0.99	69.888000	3:31:26 PM	1.6150	1.6104	1.6296
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	394	1.08	76.100000	2:21:20 PM	2.1000	2.0290	1.9367
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	396	1.08	-	-	-	-	1.8803
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	463	1.27	1348.000000	11:18:14 AM	2.0350	2.0816	2.0687
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	472	1.29	-	-	-	-	2.0141
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	488	1.34	6.800000	11:48:16 AM	2.1700	2.1700	2.0735
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	532	1.46	3.400000	10:56:53 AM	2.1700	2.1706	2.0910
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	570	1.56	2.500000	2:04:00 PM	2.0925	2.0925	2.1652
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	648	1.77	5.320000	2:48:58 PM	2.5500	2.4517	2.2762

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	674	1.85	405.100000	3:59:28 PM	2.1000	2.1746	2.1766
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	717	1.96	-	-	-	-	2.3919
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	855	2.34	768.300000	2:43:51 PM	2.5750	2.6183	2.5997
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	858	2.35	7.000000	10:36:21 AM	2.6250	2.6250	2.7456
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	897	2.46	3.580000	10:35:25 AM	2.6500	2.7785	2.6576
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	941	2.58	-	-	-	-	2.7307
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,004	2.75	-	-	-	-	2.8259
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,019	2.79	0.400000	10:41:06 AM	3.0000	3.0000	2.8332
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,077	2.95	-	-	-	-	2.7915
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,102	3.02	-	-	-	-	2.9733
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,254	3.43	5.400000	10:56:58 AM	3.5250	3.5093	3.2075
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,256	3.44	-	-	-	-	3.1899
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,376	3.77	75.589000	3:34:49 PM	3.3500	3.2998	3.2280
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,404	3.84	100.030000	2:01:34 PM	3.3500	3.2500	3.2604
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,445	3.96	-	-	-	-	3.4557
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,485	4.07	-	-	-	-	3.5069
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,536	4.21	-	-	-	-	3.5677
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,562	4.28	3.820000	11:57:45 AM	4.0000	4.1990	3.6430
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,615	4.42	8594.554000	3:15:51 PM	4.1750	4.1742	4.1820
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,780	4.87	-	-	-	-	3.8505
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,810	4.96	-	-	-	-	3.8944
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,858	5.09	-	-	-	-	3.9606
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,942	5.32	-	-	-	-	4.0155
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,006	5.49	902.519000	2:04:08 PM	4.2500	4.2668	4.2495
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,131	5.83	-	-	-	-	4.2043
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,329	6.38	50.010000	3:03:53 PM	4.4500	4.4250	4.3444
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,360	6.46	2925.160000	3:54:36 PM	4.4000	4.3126	4.3923
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,472	6.77	100.000000	9:53:05 AM	4.4000	4.4000	4.3979
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,586	7.08	1000.000000	10:11:22 AM	4.5113	4.5113	4.5071
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,623	7.18	25.020000	3:03:51 PM	4.7000	4.5751	4.5160
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,125	8.56	13.463000	11:01:39 AM	5.0000	5.0000	4.7604
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,168	8.67	0.010000	3:27:23 PM	4.7500	4.7500	4.6836
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,187	8.73	-	-	-	-	4.7855
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,369	9.22	-	-	-	-	4.8556

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,543	9.70	-	-	-	-	4.8785
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,546	9.71	500.000000	3:57:26 PM	4.9000	4.9066	4.9060
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,621	9.91	-	-	-	-	4.9710
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,741	10.24	-	-	-	-	4.9667
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,769	10.32	2.300000	11:21:26 AM	5.0300	5.0300	4.9740
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,979	10.89	-	-	-	-	4.9920
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,042	11.07	-	-	-	-	4.9983
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,154	11.37	-	-	-	-	5.0053
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,748	13.00	-	-	-	-	5.0614
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,077	13.90	-	-	-	-	5.0821
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,154	14.11	-	-	-	-	5.1286
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,442	14.90	-	-	-	-	5.0986
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,673	15.53	-	-	-	-	5.1050
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,763	15.78	-	-	-	-	5.1072
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,832	15.97	19.050000	3:36:42 PM	5.0750	5.0671	5.0664
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,953	16.30	-	-	-	-	5.0967
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,289	17.22	-	-	-	-	5.1173
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,883	18.85	0.500000	2:22:27 PM	5.0750	5.0750	5.0478
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,192	19.69	0.630000	11:52:09 AM	5.0750	5.0750	5.1073