

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 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	6	0.02	4.010000	10:56:25 AM	1.0500	1.0500	1.0767
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	14	0.04	5.000000	2:37:07 PM	1.0500	1.0500	1.0841
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	21	0.06	-	-	-	-	1.0919
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	28	0.08	1000.000000	11:30:33 AM	1.0850	1.0850	1.0702
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	35	0.10	358.076000	10:28:32 AM	1.0750	1.0655	1.0686
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	42	0.12	84.578100	2:44:43 PM	1.0500	1.0432	1.0500
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	49	0.13	-	-	-	-	1.5255
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	49	0.13	508.978000	2:48:19 PM	1.1250	1.0963	1.0950
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	56	0.15	8.460000	3:07:18 PM	1.4700	1.4700	1.5010
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	56	0.15	1.540000	11:44:49 AM	1.0500	1.0500	1.1449
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	63	0.17	1028.005000	3:53:01 PM	1.1350	1.1604	1.1612
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	70	0.19	1421.682100	3:54:13 PM	1.1400	1.1606	1.4169
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	77	0.21	10.665000	2:23:23 PM	1.1500	1.1500	1.1708
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	84	0.23	166.951000	3:52:02 PM	1.1600	1.1438	1.1591
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	91	0.25	2597.329500	3:54:58 PM	1.1650	1.1610	1.1645
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	98	0.27	18.530500	3:34:09 PM	1.2800	1.2044	1.2788
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	103	0.28	-	-	-	-	1.5559
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	105	0.29	336.980700	3:37:44 PM	1.1500	1.2385	1.2173
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	112	0.31	7.039000	3:40:12 PM	1.2350	1.2452	1.2198
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	119	0.33	6.300000	2:57:56 PM	1.2000	1.2405	1.3138
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	126	0.35	1.510000	2:41:14 PM	1.3250	1.3250	1.3247
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	133	0.36	16.109900	2:42:40 PM	1.3750	1.3703	1.3713
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	140	0.38	30.000000	11:40:17 AM	1.4250	1.4250	1.4250
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	147	0.40	12.626000	2:58:19 PM	1.3500	1.3744	1.3700
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	154	0.42	424.370000	2:25:48 PM	1.4400	1.4399	1.4460
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	161	0.44	41.564000	2:52:21 PM	1.4400	1.4401	1.4452
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	168	0.46	38.404300	2:54:39 PM	1.4450	1.4432	1.4590
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	175	0.48	40.765400	3:18:32 PM	1.4450	1.4437	1.4399
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	182	0.50	1063.210000	3:50:39 PM	1.4425	1.4451	1.4461
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	189	0.52	8.043000	2:29:41 PM	1.4500	1.4500	1.4743
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	196	0.54	147.390000	3:01:27 PM	1.4350	1.4502	1.4689
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	203	0.56	64.120000	11:48:43 AM	1.4750	1.4718	1.4732
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	210	0.58	-	-	-	-	1.5181
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	215	0.59	-	-	-	-	1.6743

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RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	217	0.59	-	-	-	-	1.5175
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	224	0.61	237.979000	2:29:03 PM	1.5500	1.5088	1.5112
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	231	0.63	-	-	-	-	1.5448
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	238	0.65	-	-	-	-	1.5254
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	244	0.67	-	-	-	-	1.9186
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	245	0.67	271.400000	11:34:49 AM	1.5350	1.5417	1.5424
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	252	0.69	1.500000	3:29:46 PM	1.5600	1.5567	1.5445
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	259	0.71	-	-	-	-	1.5506
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	266	0.73	-	-	-	-	1.5504
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	273	0.75	-	-	-	-	1.5612
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	280	0.77	-	-	-	-	1.5735
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	286	0.78	-	-	-	-	2.0160
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	287	0.79	-	-	-	-	1.5818
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	294	0.81	-	-	-	-	1.5587
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	301	0.82	3.000000	3:50:21 PM	1.5350	1.5350	1.6132
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	308	0.84	-	-	-	-	1.5848
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	315	0.86	2.000000	2:57:22 PM	1.5900	1.5900	1.5815
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	320	0.88	-	-	-	-	1.9954
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	322	0.88	4.900000	2:57:52 PM	1.6000	1.5990	1.6190
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	329	0.90	-	-	-	-	1.8112
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	336	0.92	-	-	-	-	1.6428
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	343	0.94	180.110000	2:33:25 PM	1.6000	1.6094	1.6090
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	350	0.96	1.807000	3:30:08 PM	1.6155	1.6155	1.6291
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	357	0.98	8.042000	3:02:08 PM	1.6150	1.6150	1.7065
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	363	0.99	326.677000	3:42:48 PM	1.6150	1.6193	1.6414
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	368	1.01	537.100000	3:30:59 PM	2.1900	2.0397	2.0294
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	370	1.01	1.500000	2:32:29 PM	2.3000	2.3000	2.1129
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	437	1.20	292.200000	3:32:38 PM	2.2500	2.2463	2.2426
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	446	1.22	-	-	-	-	2.3035
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	462	1.27	-	-	-	-	2.2191
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	506	1.39	84.500000	2:15:37 PM	2.4000	2.4000	2.3598
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	544	1.49	-	-	-	-	2.4647
RPG B 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	622	1.70	27.090000	3:32:48 PM	2.8450	2.8977	2.7048
RPG B 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	648	1.77	4.525000	11:30:15 AM	2.7500	2.7500	2.8263

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	691	1.89	-	-	-	-	2.7065
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	829	2.27	124.855000	2:40:41 PM	2.7000	2.7639	2.7905
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	832	2.28	261.750000	3:24:18 PM	2.9750	2.9759	2.9658
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	871	2.39	-	-	-	-	3.0451
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	915	2.51	-	-	-	-	3.0240
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	978	2.68	-	-	-	-	3.1102
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	993	2.72	46.939393	11:55:33 AM	3.1500	3.4638	3.1805
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,051	2.88	-	-	-	-	3.1954
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,076	2.95	-	-	-	-	3.2443
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,228	3.36	-	-	-	-	3.6754
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,230	3.37	-	-	-	-	3.4263
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,350	3.70	2434.299000	3:22:19 PM	3.5250	3.7107	3.5500
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,378	3.77	15.200000	11:08:18 AM	3.7000	3.7000	3.7125
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,419	3.89	-	-	-	-	3.6444
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,459	4.00	-	-	-	-	3.6906
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,510	4.13	-	-	-	-	3.7362
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,536	4.21	2.738000	2:22:41 PM	3.9500	3.9265	3.9733
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,589	4.35	2331.000000	3:59:06 PM	4.0000	3.9728	3.9854
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,754	4.80	0.710000	11:45:21 AM	4.1800	4.1800	3.9513
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,784	4.88	1.150000	3:45:01 PM	4.2800	4.2800	3.9785
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,832	5.02	-	-	-	-	4.0208
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,916	5.25	-	-	-	-	4.0728
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,980	5.42	737.370000	11:42:01 AM	4.1500	4.1500	4.1521
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,105	5.76	-	-	-	-	4.1949
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,303	6.31	-	-	-	-	4.3474
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,334	6.39	789.410000	3:43:34 PM	4.1250	4.1446	4.1300
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,446	6.70	650.000000	3:52:52 PM	4.2000	4.2362	4.2362
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,560	7.01	-	-	-	-	4.3609
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,597	7.11	80.000000	3:58:33 PM	4.4000	4.4938	4.4543
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,099	8.49	-	-	-	-	4.7312
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,142	8.60	180.000000	2:40:02 PM	4.8500	4.8763	4.8850
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,161	8.65	-	-	-	-	4.7630
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,343	9.15	-	-	-	-	4.8507
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,517	9.63	20.000000	2:26:23 PM	4.8250	4.8250	4.8633

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RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,520	9.64	8.550000	11:45:15 AM	4.8550	4.8375	4.8920
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,595	9.84	-	-	-	-	4.9445
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,715	10.17	-	-	-	-	4.9944
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,743	10.25	14.978000	2:08:50 PM	4.9500	4.9567	5.0043
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,953	10.82	-	-	-	-	5.0547
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,016	11.00	-	-	-	-	5.0707
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,128	11.30	4.290000	11:59:58 AM	5.2500	5.1568	5.0501
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,722	12.93	-	-	-	-	5.1252
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,051	13.83	-	-	-	-	5.1345
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,128	14.04	0.898382	10:54:41 AM	5.2500	5.2500	5.1220
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,416	14.83	-	-	-	-	5.1301
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,647	15.46	-	-	-	-	5.1199
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,737	15.71	-	-	-	-	5.1151
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,806	15.90	12.620000	11:46:49 AM	5.0500	5.1233	4.9993
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,927	16.23	-	-	-	-	5.1052
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,263	17.15	-	-	-	-	5.1202
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,857	18.77	-	-	-	-	5.0139
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,166	19.62	-	-	-	-	5.0179