

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 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	8	0.02	-	-	-	-	1.0721
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	15	0.04	3.501000	10:24:08 AM	1.0650	1.0650	1.0920
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	22	0.06	-	-	-	-	1.0774
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	29	0.08	3.102000	9:46:45 AM	1.0300	1.0300	1.0644
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	36	0.10	-	-	-	-	1.1089
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	43	0.12	560.000000	2:39:18 PM	1.5500	1.5446	1.5254
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	43	0.12	11.509600	3:11:02 PM	1.0200	1.0260	1.0950
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	50	0.14	13.860000	2:20:12 PM	1.4500	1.4565	1.4811
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	50	0.14	531.065900	3:28:57 PM	1.0350	1.0730	1.0910
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	57	0.16	263.622000	2:48:06 PM	1.2000	1.1180	1.1098
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	64	0.18	925.936000	3:59:20 PM	1.1000	1.1241	1.1654
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	71	0.19	129.118500	3:05:53 PM	1.1250	1.1345	1.1479
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	78	0.21	496.465400	3:43:47 PM	1.1500	1.1363	1.1435
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	85	0.23	101.803000	3:37:47 PM	1.1550	1.1449	1.1608
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	92	0.25	2213.428700	3:58:21 PM	1.1305	1.1474	1.1495
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	97	0.27	-	-	-	-	1.5456
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	99	0.27	1000.000000	11:06:57 AM	1.1550	1.1550	1.1546
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	106	0.29	2.990000	3:49:59 PM	1.2000	1.2000	1.1992
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	113	0.31	4.000000	2:43:32 PM	1.2500	1.2500	1.2615
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	120	0.33	-	-	-	-	1.2779
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	127	0.35	-	-	-	-	1.3152
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	134	0.37	865.680000	2:58:46 PM	1.3500	1.3500	1.3628
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	141	0.39	-	-	-	-	1.3341
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	148	0.41	614.500000	2:32:17 PM	1.3900	1.3902	1.3977
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	155	0.42	762.437000	3:32:13 PM	1.4350	1.4323	1.4351
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	162	0.44	373.820600	3:40:39 PM	1.4470	1.4288	1.4260
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	169	0.46	655.819000	3:53:19 PM	1.4450	1.4500	1.4479
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	176	0.48	2.308000	3:21:45 PM	1.3850	1.4162	1.4405
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	183	0.50	889.444000	3:58:17 PM	1.4350	1.4318	1.4350
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	190	0.52	-	-	-	-	1.4778
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	197	0.54	-	-	-	-	1.4733
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	204	0.56	-	-	-	-	1.5025
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	209	0.57	100.000000	10:15:00 AM	1.6550	1.6550	1.6488
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	211	0.58	-	-	-	-	1.5105

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RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	218	0.60	304.704000	2:57:33 PM	1.4750	1.4750	1.4823
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	225	0.62	301.000000	11:27:22 AM	1.4750	1.4752	1.4997
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	232	0.64	11.070000	10:25:37 AM	1.4750	1.4750	1.5193
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	238	0.65	-	-	-	-	1.9061
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	239	0.65	40.000000	3:19:26 PM	1.5250	1.5250	1.5424
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	246	0.67	-	-	-	-	1.5425
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	253	0.69	-	-	-	-	1.5509
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	260	0.71	-	-	-	-	1.5559
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	267	0.73	-	-	-	-	1.5669
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	274	0.75	-	-	-	-	1.5785
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	280	0.77	-	-	-	-	1.9992
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	281	0.77	-	-	-	-	1.5851
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	288	0.79	-	-	-	-	1.5722
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	295	0.81	-	-	-	-	1.6065
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	302	0.83	5.000000	11:13:49 AM	1.5750	1.5750	1.5864
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	309	0.85	7.020000	2:03:16 PM	1.5850	1.5850	1.5947
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	314	0.86	-	-	-	-	2.0182
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	316	0.87	-	-	-	-	1.6148
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	323	0.88	-	-	-	-	1.6935
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	330	0.90	-	-	-	-	1.6331
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	337	0.92	0.500000	2:31:00 PM	1.6100	1.6100	1.6088
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	344	0.94	38.942000	2:38:48 PM	1.6155	1.6172	1.6292
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	351	0.96	41.350000	11:08:03 AM	1.6175	1.6169	1.6870
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	357	0.98	48.269000	3:43:06 PM	1.6250	1.6250	1.6025
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	362	0.99	67.494000	3:24:06 PM	2.2000	2.1178	2.1401
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	364	1.00	1.000000	2:15:12 PM	2.1300	2.1300	2.1295
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	365	1.00	130.844000	3:26:21 PM	1.6250	1.6270	1.6441
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	431	1.18	3.070500	3:48:51 PM	2.3000	2.2498	2.2306
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	440	1.21	-	-	-	-	2.2940
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	456	1.25	501.560000	3:20:00 PM	2.2500	2.3004	2.2637
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	500	1.37	1.070000	3:20:09 PM	2.3000	2.4402	2.4507
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	538	1.47	-	-	-	-	2.4598
RPG B 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	616	1.69	203.300000	3:56:08 PM	2.9250	2.8749	2.8729
RPG B 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	642	1.76	-	-	-	-	2.7158

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	685	1.88	-	-	-	-	2.7086
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	823	2.25	66.900000	3:41:01 PM	2.7500	2.7636	2.7989
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	826	2.26	0.500000	2:33:59 PM	2.8250	2.8250	2.8374
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	865	2.37	-	-	-	-	3.0216
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	909	2.49	-	-	-	-	3.0551
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	972	2.66	-	-	-	-	3.1502
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	987	2.70	37.550000	3:55:28 PM	3.3500	3.3537	3.2003
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,045	2.86	6.405000	3:14:38 PM	3.2000	3.1968	3.2523
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,070	2.93	-	-	-	-	3.2981
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,222	3.35	0.050000	3:23:10 PM	3.5500	3.5500	3.6463
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,224	3.35	-	-	-	-	3.5102
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,344	3.68	51.572000	3:54:52 PM	3.7200	3.6244	3.6600
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,372	3.76	23.500000	2:35:14 PM	3.7000	3.7000	3.7980
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,413	3.87	-	-	-	-	3.7655
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,453	3.98	-	-	-	-	3.8195
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,504	4.12	-	-	-	-	3.8757
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,530	4.19	6.511000	2:46:32 PM	3.9750	3.9962	4.0603
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,583	4.33	1494.720000	3:47:29 PM	3.9500	3.9513	3.9588
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,748	4.79	-	-	-	-	4.1332
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,778	4.87	2.000000	10:59:04 AM	4.2500	4.2500	4.1652
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,826	5.00	-	-	-	-	4.2166
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,910	5.23	-	-	-	-	4.2753
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,974	5.41	0.040000	3:51:01 PM	4.3000	4.3000	4.4620
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	2,003	5.48	11522.997000	3:58:15 PM	4.3900	4.4265	4.3885
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,099	5.75	-	-	-	-	4.4098
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,297	6.29	0.010000	3:51:17 PM	4.4000	4.4000	4.4464
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,328	6.37	-	-	-	-	4.4001
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,440	6.68	50.299000	2:00:49 PM	4.3750	4.3750	4.5737
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,554	6.99	-	-	-	-	4.6054
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,591	7.09	0.020000	3:51:26 PM	4.4000	4.4000	4.4493
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,093	8.47	0.080000	2:42:16 PM	4.7000	4.7000	4.8615
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,136	8.59	0.040000	3:04:16 PM	4.8500	4.8500	4.9457
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,155	8.64	-	-	-	-	4.8830
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,337	9.14	-	-	-	-	4.9413

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,511	9.61	44.326000	3:16:29 PM	4.8900	4.8704	4.8792
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,514	9.62	775.220000	3:46:07 PM	4.8950	4.8939	4.8950
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,589	9.83	-	-	-	-	4.9992
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,709	10.16	0.010000	2:42:07 PM	4.9000	4.9000	5.0300
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,737	10.23	4.000000	3:08:18 PM	5.0250	5.0250	5.0360
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,947	10.81	-	-	-	-	5.0680
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,010	10.98	-	-	-	-	5.0781
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,122	11.29	-	-	-	-	5.0530
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,716	12.91	-	-	-	-	5.1149
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,045	13.81	-	-	-	-	5.1181
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,122	14.02	2.250000	3:27:09 PM	5.1000	5.1000	5.1107
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,410	14.81	-	-	-	-	5.1067
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,641	15.44	-	-	-	-	5.0898
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,731	15.69	-	-	-	-	5.0820
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,800	15.88	67.258000	3:16:16 PM	5.0500	4.9620	5.0155
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,921	16.21	-	-	-	-	5.0665
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,257	17.13	-	-	-	-	5.0626
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,851	18.76	50.000000	3:25:00 PM	5.0000	5.0000	5.0066
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,160	19.60	-	-	-	-	5.0162