

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	6	0.02	-	-	-	-	1.0736
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	13	0.04	-	-	-	-	1.0900
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	20	0.06	-	-	-	-	1.0774
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	27	0.07	0.830000	2:08:30 PM	1.1500	1.1500	1.0647
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	34	0.09	14.215800	3:54:48 PM	1.0750	1.0426	1.1090
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	41	0.11	110.124000	3:43:15 PM	1.4850	1.4850	1.5098
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	41	0.11	9.000000	2:20:10 PM	1.0200	1.0342	1.0949
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	48	0.13	58.220000	3:09:25 PM	1.5500	1.5002	1.4870
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	48	0.13	678.800800	3:48:41 PM	1.0350	1.0676	1.0758
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	55	0.15	47.600000	2:16:41 PM	1.1200	1.1483	1.1087
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	62	0.17	281.261000	2:08:28 PM	1.1250	1.1146	1.1802
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	69	0.19	47.543000	3:02:54 PM	1.1300	1.1285	1.1477
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	76	0.21	5.803000	2:37:20 PM	1.1250	1.1284	1.1435
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	83	0.23	37.439000	11:11:10 AM	1.1400	1.1277	1.1556
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	90	0.25	271.124300	3:52:03 PM	1.1300	1.1219	1.1495
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	95	0.26	-	-	-	-	1.5476
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	97	0.27	109.650000	3:35:30 PM	1.1350	1.1460	1.1487
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	104	0.29	-	-	-	-	1.2026
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	111	0.30	2.010000	11:53:42 AM	1.1800	1.1800	1.2569
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	118	0.32	-	-	-	-	1.2735
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	125	0.34	18.092000	2:21:13 PM	1.3000	1.3249	1.3072
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	132	0.36	22.850000	2:49:19 PM	1.3500	1.2761	1.3642
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	139	0.38	11.907000	2:52:54 PM	1.3550	1.3622	1.3291
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	146	0.40	968.430000	10:10:34 AM	1.3725	1.3725	1.3792
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	153	0.42	126.744000	3:21:11 PM	1.4000	1.4212	1.4276
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	160	0.44	1349.616000	3:56:28 PM	1.4100	1.4218	1.4243
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	167	0.46	629.409000	3:39:36 PM	1.4500	1.4363	1.4429
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	174	0.48	-	-	-	-	1.4360
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	181	0.50	958.874000	3:49:47 PM	1.4300	1.4416	1.4358
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	188	0.52	-	-	-	-	1.4778
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	195	0.53	118.704000	10:53:21 AM	1.4500	1.4500	1.4595
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	202	0.55	-	-	-	-	1.4926
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	207	0.57	21.300000	2:41:27 PM	1.6400	1.6400	1.6340
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	209	0.57	-	-	-	-	1.5003

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RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	216	0.59	-	-	-	-	1.4823
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	223	0.61	-	-	-	-	1.4997
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	230	0.63	115.000000	10:45:57 AM	1.5000	1.5000	1.5084
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	236	0.65	-	-	-	-	1.9202
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	237	0.65	-	-	-	-	1.5424
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	244	0.67	0.500000	2:35:55 PM	1.5000	1.5000	1.5329
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	251	0.69	-	-	-	-	1.5411
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	258	0.71	-	-	-	-	1.5464
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	265	0.73	-	-	-	-	1.5567
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	272	0.75	-	-	-	-	1.5675
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	278	0.76	0.120000	3:38:46 PM	1.9000	1.9000	2.0125
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	279	0.76	-	-	-	-	1.5753
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	286	0.78	-	-	-	-	1.5662
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	293	0.80	7.000000	2:32:20 PM	1.5800	1.5543	1.5968
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	300	0.82	-	-	-	-	1.5815
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	307	0.84	4.270000	11:25:09 AM	1.5900	1.5900	1.5932
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	312	0.85	-	-	-	-	2.0389
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	314	0.86	0.080000	3:35:16 PM	1.6000	1.6000	1.6086
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	321	0.88	1500.000000	3:48:12 PM	1.6200	1.6183	1.6184
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	328	0.90	-	-	-	-	1.6284
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	335	0.92	2.536000	10:17:45 AM	1.5950	1.5950	1.6088
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	342	0.94	108.012000	2:45:18 PM	1.6200	1.6194	1.6292
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	349	0.96	-	-	-	-	1.6779
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	355	0.97	10.600000	3:08:15 PM	1.6250	1.6250	1.6458
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	360	0.99	12.700000	3:51:42 PM	2.1850	2.1547	2.1580
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	362	0.99	-	-	-	-	2.1243
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	363	0.99	67.232000	3:11:50 PM	1.6300	1.6338	1.6465
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	429	1.18	93.150000	3:23:33 PM	2.1500	2.1757	2.3028
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	438	1.20	-	-	-	-	2.3020
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	454	1.24	502.000000	2:02:03 PM	2.3000	2.3000	2.2896
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	498	1.36	20.200000	2:55:00 PM	2.4500	2.4651	2.4841
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	536	1.47	-	-	-	-	2.4642
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	614	1.68	27.820000	3:41:14 PM	2.8800	2.9170	2.8723
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	640	1.75	78.480000	3:39:40 PM	2.6750	2.6750	2.8221

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	683	1.87	-	-	-	-	2.7075
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	821	2.25	384.105000	3:57:46 PM	2.7800	2.7551	2.7638
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	824	2.26	23.625000	2:44:13 PM	2.7500	2.7925	2.8073
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	863	2.36	108.550000	3:29:02 PM	3.0750	2.9007	2.9108
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	907	2.48	-	-	-	-	3.0425
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	970	2.66	-	-	-	-	3.1341
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	985	2.70	-	-	-	-	3.1784
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,043	2.86	98.317000	11:52:10 AM	3.1000	3.1013	3.0989
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,068	2.92	-	-	-	-	3.2765
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,220	3.34	0.500000	9:19:07 AM	3.6500	3.6500	3.5890
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,222	3.35	-	-	-	-	3.4777
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,342	3.67	1468.462000	3:13:48 PM	3.6400	3.6566	3.6599
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,370	3.75	50.000000	3:30:54 PM	3.7400	3.7220	3.8001
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,411	3.86	-	-	-	-	3.7185
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,451	3.97	-	-	-	-	3.7695
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,502	4.11	-	-	-	-	3.8234
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,528	4.18	209.575000	3:08:28 PM	3.9500	3.9571	3.9558
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,581	4.33	1184.000000	3:04:16 PM	3.9400	3.9422	3.9415
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,746	4.78	12.000000	11:55:44 AM	4.1500	4.1500	4.0677
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,776	4.86	0.500000	9:41:27 AM	4.2500	4.2500	4.0980
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,824	4.99	-	-	-	-	4.1467
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,908	5.22	-	-	-	-	4.2075
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,972	5.40	-	-	-	-	4.1737
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	2,001	5.48	6950.852000	3:56:54 PM	4.3800	4.3936	4.3897
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,097	5.74	-	-	-	-	4.3453
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,295	6.28	0.500000	9:20:10 AM	4.4500	4.4500	4.4038
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,326	6.37	12.430000	3:59:04 PM	4.2750	4.2793	4.4003
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,438	6.68	10.000000	3:57:06 PM	4.3500	4.3500	4.5003
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,552	6.99	-	-	-	-	4.5692
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,589	7.09	15.000000	3:31:46 PM	4.5050	4.5050	4.4775
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,091	8.46	-	-	-	-	4.8447
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,134	8.58	-	-	-	-	4.9755
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,153	8.63	-	-	-	-	4.8692
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,335	9.13	-	-	-	-	4.9372

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,509	9.61	0.600000	3:15:41 PM	4.9250	4.9250	4.8674
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,512	9.62	645.000000	3:51:28 PM	4.8650	4.8805	4.8830
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,587	9.82	-	-	-	-	5.0116
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,707	10.15	-	-	-	-	5.0488
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,735	10.23	-	-	-	-	5.0562
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,945	10.80	-	-	-	-	5.1009
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,008	10.97	-	-	-	-	5.1147
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,120	11.28	-	-	-	-	5.0870
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,714	12.91	-	-	-	-	5.1464
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,043	13.81	-	-	-	-	5.1397
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,120	14.02	0.353000	3:37:46 PM	5.2000	5.2000	5.1316
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,408	14.81	-	-	-	-	5.1200
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,639	15.44	-	-	-	-	5.0989
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,729	15.69	0.500000	3:12:45 PM	5.1500	5.1500	5.0896
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,798	15.87	25.600000	3:12:22 PM	5.1250	4.9700	5.0328
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,919	16.21	-	-	-	-	5.0710
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,255	17.13	50.000000	11:39:06 AM	4.9550	4.9650	5.0585
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,849	18.75	-	-	-	-	5.0027
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,158	19.60	-	-	-	-	5.0101