

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 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	7	0.02	-	-	-	-	1.0598
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	14	0.04	1.002000	10:08:36 AM	1.0200	1.0200	1.0537
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	21	0.06	15.030000	2:49:09 PM	1.0000	1.0033	1.0508
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	28	0.08	185.000000	3:21:13 PM	1.4000	1.3953	1.3999
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	28	0.08	-	-	-	-	1.0476
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	35	0.10	909.401000	3:21:22 PM	1.4250	1.4051	1.3969
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	35	0.10	84.360000	3:51:53 PM	0.8750	0.8881	0.9675
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	42	0.12	13.147600	10:31:38 AM	1.0000	1.0000	1.0628
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	49	0.13	4.700000	2:02:26 PM	1.0650	1.0650	1.2195
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	56	0.15	162.320000	3:31:54 PM	1.0750	0.9621	0.9798
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	63	0.17	0.999000	10:35:02 AM	1.0250	1.0250	1.0761
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	70	0.19	0.975000	10:37:13 AM	1.0500	1.0500	1.0937
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	77	0.21	4.197000	10:42:39 AM	1.0250	1.0440	1.1426
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	82	0.23	-	-	-	-	1.5100
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	84	0.23	5.321000	2:30:19 PM	1.0500	1.0509	1.0999
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	91	0.25	29.599000	3:07:52 PM	1.0750	1.0750	1.1111
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	98	0.27	-	-	-	-	0.9650
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	105	0.29	15.416000	11:26:45 AM	1.1000	1.1000	1.1309
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	112	0.31	236.027500	2:50:42 PM	1.0750	1.1165	1.1200
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	119	0.33	428.708900	11:46:59 AM	1.1200	1.1009	1.1046
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	126	0.35	3036.556000	3:23:17 PM	1.1150	1.1206	1.1194
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	133	0.36	294.628700	3:48:09 PM	1.1250	1.1583	1.1566
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	140	0.38	267.263000	3:36:28 PM	1.2000	1.1978	1.2000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	147	0.40	202.185000	10:20:06 AM	1.2500	1.2253	1.2368
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	154	0.42	76.130000	2:20:20 PM	1.2250	1.2250	1.2383
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	161	0.44	206.449700	3:24:24 PM	1.2000	1.2007	1.2000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	168	0.46	221.720000	3:59:04 PM	1.1800	1.1908	1.2068
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	175	0.48	115.423900	3:36:38 PM	1.2000	1.2230	1.2532
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	182	0.50	0.151000	10:12:54 AM	1.2500	1.2500	1.2884
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	189	0.52	11.200000	3:22:49 PM	1.2750	1.2955	1.3005
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	194	0.53	12.500000	3:52:54 PM	1.4750	1.4950	1.4749
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	196	0.54	-	-	-	-	1.3690
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	203	0.56	-	-	-	-	1.3410
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	210	0.58	-	-	-	-	1.4287

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RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	217	0.59	0.849000	2:06:53 PM	1.5300	1.5300	1.4319
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	223	0.61	-	-	-	-	1.8480
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	224	0.61	153.339000	11:03:27 AM	1.3250	1.3788	1.3800
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	231	0.63	-	-	-	-	1.4068
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	238	0.65	26.214800	3:44:53 PM	1.3250	1.3319	1.3975
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	245	0.67	-	-	-	-	1.4423
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	252	0.69	-	-	-	-	1.4610
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	259	0.71	0.332000	9:47:01 AM	1.4000	1.4000	1.4798
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	265	0.73	-	-	-	-	1.9253
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	266	0.73	10.500000	11:11:03 AM	1.4000	1.4476	1.5652
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	273	0.75	30.000000	11:27:28 AM	1.4500	1.4500	1.5676
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	280	0.77	54.171000	3:01:04 PM	1.4000	1.4000	1.4977
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	287	0.79	100.000000	10:16:08 AM	1.5250	1.5250	1.5303
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	294	0.81	204.531000	3:22:43 PM	1.4750	1.5288	1.5334
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	299	0.82	-	-	-	-	1.9757
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	301	0.82	0.505000	3:49:54 PM	1.5450	1.5450	1.5450
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	308	0.84	18.375000	3:04:00 PM	1.5000	1.5055	1.5697
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	315	0.86	202.008000	3:35:21 PM	1.5500	1.5601	1.5662
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	322	0.88	-	-	-	-	1.5815
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	329	0.90	70.972000	3:08:02 PM	1.5750	1.6109	1.6144
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	336	0.92	18.550000	3:43:11 PM	1.6100	1.6402	1.6175
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	342	0.94	27.200000	2:31:58 PM	1.6100	1.6121	1.6172
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	347	0.95	710.960000	3:57:44 PM	2.2000	1.9760	2.0178
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	349	0.96	-	-	-	-	2.0920
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	350	0.96	103.550000	11:44:42 AM	1.6250	1.6250	1.6320
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	357	0.98	171.432000	3:52:00 PM	1.6300	1.6236	1.6301
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	416	1.14	22.652650	2:42:05 PM	2.3000	2.2117	2.3500
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	425	1.16	-	-	-	-	2.1999
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	441	1.21	140.500000	3:03:03 PM	2.1500	2.1002	2.1166
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	485	1.33	2.000000	2:24:23 PM	2.3500	2.3500	2.4000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	523	1.43	-	-	-	-	2.3540
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	601	1.65	114.000000	3:38:48 PM	2.7550	2.6718	2.6650
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	627	1.72	-	-	-	-	2.6339
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	670	1.83	-	-	-	-	2.5853

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RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	808	2.21	66.410000	3:30:52 PM	2.5500	2.5399	2.5389
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	811	2.22	-	-	-	-	2.5744
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	850	2.33	128.000000	2:48:44 PM	2.7000	2.7229	2.7000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	894	2.45	-	-	-	-	2.9141
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	957	2.62	-	-	-	-	3.0042
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	972	2.66	15.000000	3:10:56 PM	3.0500	3.0500	3.0318
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,030	2.82	84.600000	11:33:21 AM	3.0750	2.8980	3.0893
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,055	2.89	-	-	-	-	3.1442
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,207	3.31	-	-	-	-	3.6000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,209	3.31	-	-	-	-	3.3447
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,329	3.64	42.500000	3:52:27 PM	3.4500	3.4656	3.4145
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,357	3.72	1.000000	2:27:58 PM	3.6250	3.6250	3.6665
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,398	3.83	-	-	-	-	3.5822
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,438	3.94	-	-	-	-	3.6325
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,489	4.08	-	-	-	-	3.6892
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,515	4.15	-	-	-	-	3.7994
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,568	4.29	75.000000	11:43:53 AM	3.6800	3.6763	3.6826
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,733	4.75	7.800000	3:30:22 PM	3.8500	3.8500	3.9316
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,763	4.83	48.000000	3:00:09 PM	4.0246	4.0246	3.9615
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,811	4.96	-	-	-	-	4.0093
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,895	5.19	-	-	-	-	4.0744
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,959	5.36	0.500000	11:32:48 AM	4.2350	4.2350	4.2500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,988	5.44	1255.300000	3:57:58 PM	4.1800	4.1984	4.2004
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,084	5.71	-	-	-	-	4.2123
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,282	6.25	-	-	-	-	4.3207
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,313	6.33	44.800000	3:56:45 PM	4.1500	4.2372	4.2315
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,425	6.64	33.500000	2:31:20 PM	4.3250	4.3380	4.3707
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,539	6.95	-	-	-	-	4.4653
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,576	7.05	-	-	-	-	4.5712
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,078	8.43	-	-	-	-	4.7067
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,121	8.55	-	-	-	-	4.8135
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,140	8.60	-	-	-	-	4.7304
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,322	9.10	-	-	-	-	4.7975
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,496	9.57	1.700000	3:12:43 PM	4.7500	4.7500	4.7283

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RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,499	9.58	1058.600000	3:52:15 PM	4.6850	4.6844	4.6902
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,574	9.79	-	-	-	-	4.8749
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,694	10.11	-	-	-	-	4.9109
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,722	10.19	1.000000	11:04:33 AM	4.8750	4.8750	4.9182
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,932	10.77	-	-	-	-	4.9694
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,995	10.94	-	-	-	-	4.9849
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,107	11.24	40.000000	11:39:27 AM	4.8800	4.8825	4.9800
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,701	12.87	-	-	-	-	5.0516
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,030	13.77	-	-	-	-	5.0545
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,107	13.98	5.970000	10:52:15 AM	4.8500	4.8148	5.0531
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,395	14.77	-	-	-	-	5.0338
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,626	15.40	-	-	-	-	5.0214
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,716	15.65	-	-	-	-	5.0176
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,785	15.84	3.266000	3:07:03 PM	5.0000	5.0000	5.0945
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,906	16.17	-	-	-	-	5.0121
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,242	17.09	1.690000	-	-	-	5.0158
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,836	18.72	-	-	-	-	5.0010
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,145	19.56	-	-	-	-	5.0078