

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	1	0.00	-	-	-	-	-
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	8	0.02	-	-	-	-	1.1179
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	15	0.04	40.110000	2:32:08 PM	1.0250	1.0811	1.0824
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	22	0.06	1001.500000	3:08:23 PM	1.3200	1.3200	1.3321
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	22	0.06	2.998000	11:16:59 AM	1.0000	1.0166	1.0926
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	29	0.08	366.307000	3:26:16 PM	1.1900	1.2393	1.2992
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	29	0.08	30.156000	11:00:28 AM	0.8750	0.8650	0.9725
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	36	0.10	23.800000	3:03:34 PM	0.9250	0.9675	1.2225
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	43	0.12	20.010000	11:23:21 AM	1.1250	1.0875	1.3937
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	50	0.14	1.024000	3:13:24 PM	1.1000	1.1000	0.9456
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	57	0.16	10.000000	10:52:31 AM	1.0500	1.0500	1.1177
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	64	0.18	25.310000	11:23:19 AM	1.1500	1.1500	1.1114
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	71	0.19	0.177000	9:39:44 AM	1.1000	1.1000	1.1516
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	76	0.21	-	-	-	-	1.4243
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	78	0.21	20.000000	11:36:07 AM	1.0200	1.0200	1.2651
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	85	0.23	-	-	-	-	1.1277
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	92	0.25	50.000000	3:04:09 PM	1.0250	1.0775	0.9650
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	99	0.27	27.000000	2:39:20 PM	1.1000	1.0907	1.1375
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	106	0.29	78.848400	3:32:56 PM	1.0300	1.0300	1.1200
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	113	0.31	9.000000	2:39:18 PM	1.1250	1.1250	1.1054
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	120	0.33	388.185000	2:49:01 PM	1.1000	1.0877	1.0969
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	127	0.35	52.677300	3:33:56 PM	1.1750	1.1262	1.1469
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	134	0.37	591.150000	2:56:02 PM	1.1500	1.1703	1.1567
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	141	0.39	110.478600	2:54:47 PM	1.1250	1.1250	1.1710
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	148	0.41	-	-	-	-	1.2033
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	155	0.42	93.281000	2:05:27 PM	1.1850	1.1850	1.1897
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	162	0.44	78.180000	3:45:13 PM	1.1750	1.1625	1.2122
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	169	0.46	6.025600	3:00:41 PM	1.2500	1.2083	1.2560
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	176	0.48	-	-	-	-	1.2899
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	183	0.50	2.010000	2:06:22 PM	1.2750	1.2750	1.2695
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	188	0.52	3.600000	11:44:53 AM	1.5000	1.4417	1.5078
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	190	0.52	1.000000	11:11:51 AM	1.3750	1.3750	1.3159
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	197	0.54	-	-	-	-	1.3090
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	204	0.56	-	-	-	-	1.3743

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RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	211	0.58	2.216000	2:34:56 PM	1.2500	1.2632	1.4000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	217	0.59	-	-	-	-	1.7987
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	218	0.60	2.592000	3:40:51 PM	1.3000	1.3000	1.2966
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	225	0.62	2.000000	11:25:19 AM	1.3150	1.3150	1.3798
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	232	0.64	-	-	-	-	1.3832
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	239	0.65	5.000000	9:59:36 AM	1.3000	1.3000	1.4165
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	246	0.67	0.130000	11:10:11 AM	1.5000	1.5000	1.4355
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	253	0.69	-	-	-	-	1.4545
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	259	0.71	-	-	-	-	1.8811
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	260	0.71	0.670000	10:26:21 AM	1.4500	1.4500	1.5102
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	267	0.73	-	-	-	-	1.5201
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	274	0.75	25.051000	11:13:39 AM	1.4000	1.4000	1.4958
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	281	0.77	98.406000	2:58:47 PM	1.4750	1.4858	1.5202
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	288	0.79	300.000000	9:47:04 AM	1.5150	1.5100	1.5170
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	293	0.80	-	-	-	-	1.9412
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	295	0.81	5.600000	11:37:01 AM	1.5000	1.5000	1.5408
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	302	0.83	2.600000	11:25:56 AM	1.5000	1.5000	1.5552
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	309	0.85	-	-	-	-	1.5753
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	316	0.87	5.300000	2:20:18 PM	1.5350	1.5350	1.5721
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	323	0.88	27.893300	2:02:36 PM	1.6100	1.6082	1.6118
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	330	0.90	525.757900	3:51:50 PM	1.6050	1.6048	1.6050
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	336	0.92	22.210000	2:02:55 PM	1.6200	1.6186	1.6188
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	341	0.93	50.000000	2:56:38 PM	2.2500	2.2500	2.2332
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	343	0.94	-	-	-	-	2.0530
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	344	0.94	84.297100	2:03:07 PM	1.6250	1.6252	1.6292
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	351	0.96	118.102000	2:46:38 PM	1.6300	1.6297	1.6309
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	410	1.12	1.200000	2:01:18 PM	2.1850	2.2038	2.3400
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	419	1.15	-	-	-	-	2.1763
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	435	1.19	1079.200000	2:51:06 PM	2.0750	2.0888	2.0921
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	479	1.31	-	-	-	-	2.3647
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	517	1.42	-	-	-	-	2.3377
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	595	1.63	355.300000	2:18:10 PM	2.8000	2.6996	2.6908
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	621	1.70	991.865000	2:52:05 PM	2.7000	2.5003	2.5215
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	664	1.82	-	-	-	-	2.5798

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RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	802	2.20	121.000000	2:41:56 PM	2.8000	2.5583	2.5507
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	805	2.20	16.050000	2:31:38 PM	2.6500	2.6500	2.6162
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	844	2.31	-	-	-	-	2.6884
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	888	2.43	-	-	-	-	2.9253
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	951	2.60	-	-	-	-	3.0197
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	966	2.65	-	-	-	-	3.0456
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,024	2.80	-	-	-	-	3.1185
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,049	2.87	-	-	-	-	3.1666
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,201	3.29	-	-	-	-	3.5940
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,203	3.29	-	-	-	-	3.3847
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,323	3.62	93.005000	3:38:11 PM	3.5500	3.6008	3.6104
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,351	3.70	8.954243	3:05:21 PM	3.6000	3.6000	3.7450
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,392	3.81	-	-	-	-	3.6458
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,432	3.92	-	-	-	-	3.7010
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,483	4.06	-	-	-	-	3.7664
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,509	4.13	-	-	-	-	3.8240
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,562	4.28	192.000000	3:21:42 PM	3.8500	3.8692	3.9012
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,727	4.73	3.800000	11:09:38 AM	4.1000	4.0842	4.0472
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,757	4.81	-	-	-	-	4.0818
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,805	4.94	0.700000	11:49:59 AM	4.2000	4.2000	4.1371
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,889	5.17	-	-	-	-	4.2106
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,953	5.35	1.410000	2:35:55 PM	4.3500	4.3500	4.4500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,982	5.43	318.219000	3:31:53 PM	4.3150	4.3100	4.3203
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,078	5.69	-	-	-	-	4.3585
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,276	6.23	-	-	-	-	4.4741
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,307	6.32	30.000000	10:59:36 AM	4.3800	4.3800	4.3646
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,419	6.62	3.100000	2:01:01 PM	4.4000	4.2952	4.5182
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,533	6.94	-	-	-	-	4.5901
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,570	7.04	5.000000	11:02:52 AM	4.6125	4.6125	4.5137
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,072	8.41	-	-	-	-	4.7460
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,115	8.53	-	-	-	-	4.7726
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,134	8.58	-	-	-	-	4.7598
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,316	9.08	-	-	-	-	4.7974
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,490	9.56	-	-	-	-	4.7515

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RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,493	9.56	337.500000	3:24:08 PM	4.7000	4.6849	4.6649
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,568	9.77	-	-	-	-	4.8291
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,688	10.10	-	-	-	-	4.8445
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,716	10.17	-	-	-	-	4.8478
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,926	10.75	-	-	-	-	4.8703
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,989	10.92	3.900000	2:32:33 PM	5.0500	5.0500	4.8771
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,101	11.23	-	-	-	-	4.8825
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,695	12.85	-	-	-	-	4.9830
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,024	13.76	-	-	-	-	5.0179
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,101	13.97	-	-	-	-	5.0243
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,389	14.75	-	-	-	-	5.0065
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,620	15.39	-	-	-	-	4.9960
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,710	15.63	-	-	-	-	4.9935
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,779	15.82	12.000000	2:28:44 PM	4.8500	4.8500	5.0355
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,900	16.15	-	-	-	-	4.9929
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,236	17.07	-	-	-	-	5.0159
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,830	18.70	-	-	-	-	5.0371
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,139	19.55	-	-	-	-	5.0471