

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 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	7	0.02	10.000000	2:54:24 PM	0.8000	0.8000	1.0032
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	14	0.04	2.000000	11:07:25 AM	1.1750	1.1750	1.1734
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	14	0.04	3.600000	2:45:05 PM	0.9000	0.9863	1.0000
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	21	0.06	452.299000	11:38:11 AM	1.0250	1.0218	1.0378
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	21	0.06	-	-	-	-	0.9574
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	28	0.08	3.000000	11:33:53 AM	0.9750	0.9750	1.0000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	35	0.10	-	-	-	-	1.2060
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	42	0.12	-	-	-	-	0.9576
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	49	0.13	-	-	-	-	1.0289
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	56	0.15	3.010000	10:27:14 AM	1.0000	1.0000	1.0301
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	63	0.17	485.836000	2:28:22 PM	1.0000	1.0029	1.0000
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	68	0.19	-	-	-	-	1.2170
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	70	0.19	574.675000	3:19:02 PM	0.9500	1.0151	1.0297
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	77	0.21	73.657000	3:26:32 PM	1.0100	1.0263	1.0497
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	84	0.23	-	-	-	-	0.9784
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	91	0.25	1,930.528000	3:43:16 PM	1.0000	1.0277	1.0441
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	98	0.27	-	-	-	-	1.0893
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	105	0.29	-	-	-	-	1.1054
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	112	0.31	90.284000	3:18:42 PM	1.0500	1.0783	1.1042
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	119	0.33	915.668000	2:58:09 PM	1.0500	1.0613	1.0605
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	126	0.35	149.328000	3:30:33 PM	1.0500	1.0597	1.0975
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	133	0.36	984.620000	3:31:25 PM	1.0500	1.0435	1.0389
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	140	0.38	623.288200	3:53:37 PM	1.0350	1.0630	1.0680
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	147	0.40	43.684000	3:45:06 PM	1.1000	1.1000	1.1651
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	154	0.42	12.473000	3:19:16 PM	1.2000	1.1930	1.1554
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	161	0.44	33.017000	3:42:37 PM	1.0680	1.0719	1.1779
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	168	0.46	2.000000	11:44:45 AM	1.1700	1.1700	1.3000
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	175	0.48	-	-	-	-	1.1887
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	180	0.49	-	-	-	-	1.3742
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	182	0.50	1,560.826000	3:54:32 PM	1.0000	1.1662	1.0400
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	189	0.52	1.712000	2:58:12 PM	1.1250	1.1250	1.2210
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	196	0.54	0.576000	2:36:53 PM	1.4900	1.3251	1.2635
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	203	0.56	-	-	-	-	1.3282
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	209	0.57	-	-	-	-	1.6220
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	210	0.58	318.531000	2:02:58 PM	1.2500	1.2500	1.2809
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	217	0.59	-	-	-	-	1.3050
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	224	0.61	-	-	-	-	1.3195
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	231	0.63	-	-	-	-	1.3476
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	238	0.65	-	-	-	-	1.3692
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	245	0.67	-	-	-	-	1.3908

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RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	251	0.69	-	-	-	-	1.7174
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	252	0.69	-	-	-	-	1.3900
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	259	0.71	-	-	-	-	1.4465
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	266	0.73	20.202000	11:28:13 AM	1.3750	1.3750	1.4019
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	273	0.75	12.190000	11:48:21 AM	1.4750	1.4750	1.5177
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	280	0.77	8.818000	3:21:18 PM	1.4750	1.4750	1.5076
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	285	0.78	-	-	-	-	1.7915
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	287	0.79	-	-	-	-	1.5040
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	294	0.81	90.509000	2:59:31 PM	1.5025	1.5002	1.5111
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	301	0.82	-	-	-	-	1.5666
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	308	0.84	-	-	-	-	1.5750
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	315	0.86	50.500000	2:05:03 PM	1.5350	1.5350	1.5558
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	322	0.88	58.963000	2:04:07 PM	1.5500	1.5500	1.5612
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	328	0.90	50.000000	2:04:37 PM	1.5500	1.5500	1.5723
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	333	0.91	594.840000	3:10:27 PM	1.8750	1.9737	1.9518
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	335	0.92	-	-	-	-	1.7513
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	336	0.92	267.381700	3:16:40 PM	1.5500	1.5556	1.5500
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	343	0.94	276.274000	3:18:32 PM	1.5600	1.5778	1.5827
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	364	1.00	1,279.250000	3:43:14 PM	1.5250	1.5502	1.5500
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	402	1.10	10.000000	2:14:52 PM	2.0600	2.0600	2.1328
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	411	1.13	-	-	-	-	2.0597
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	427	1.17	617.750000	10:49:34 AM	2.0600	2.0464	2.0459
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	471	1.29	-	-	-	-	2.3864
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	509	1.39	-	-	-	-	2.2417
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	587	1.61	-	-	-	-	2.5364
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	613	1.68	181.200000	3:10:34 PM	2.5250	2.5466	2.5307
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	656	1.80	-	-	-	-	2.5148
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	794	2.17	17.900000	3:41:01 PM	2.5000	2.5288	2.5060
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	797	2.18	1,212.000000	3:44:51 PM	2.5500	2.5706	2.5790
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	836	2.29	-	-	-	-	2.6805
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	880	2.41	-	-	-	-	2.9007
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	943	2.58	-	-	-	-	3.0051
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	958	2.62	0.500000	10:09:10 AM	3.0750	3.0750	3.0315
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,016	2.78	-	-	-	-	3.1211
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,041	2.85	-	-	-	-	3.1673
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,193	3.27	-	-	-	-	3.5007
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,195	3.27	-	-	-	-	3.4077
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,315	3.60	30.210000	3:38:34 PM	3.5000	3.5298	3.6100
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,343	3.68	-	-	-	-	3.7437
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,384	3.79	-	-	-	-	3.6926

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,424	3.90	-	-	-	-	3.7530
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,475	4.04	-	-	-	-	3.8259
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,501	4.11	-	-	-	-	3.9981
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,554	4.26	21.000000	3:58:37 PM	3.9400	3.9050	3.8946
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,719	4.71	2.000000	2:01:43 PM	4.1300	4.1300	4.1248
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,749	4.79	-	-	-	-	4.1616
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,797	4.92	-	-	-	-	4.2204
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,881	5.15	-	-	-	-	4.3023
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,945	5.33	1.000000	11:22:04 AM	4.5250	4.5250	4.5362
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,974	5.41	9,197.285000	3:59:25 PM	4.4400	4.4474	4.4343
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,070	5.67	-	-	-	-	4.4616
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,268	6.21	-	-	-	-	4.5946
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,299	6.29	-	-	-	-	4.5503
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,411	6.60	-	-	-	-	4.5743
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,525	6.91	-	-	-	-	4.7145
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,562	7.01	5.000000	3:53:17 PM	4.7250	4.7250	4.7664
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,064	8.39	-	-	-	-	4.8397
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,107	8.51	-	-	-	-	4.8457
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,126	8.56	-	-	-	-	4.8475
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,308	9.06	-	-	-	-	4.8679
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,482	9.53	-	-	-	-	4.8394
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,485	9.54	200.000000	3:26:17 PM	4.6500	4.6878	4.6877
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,560	9.75	-	-	-	-	4.8710
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,680	10.08	-	-	-	-	4.8725
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,708	10.15	10.400000	3:38:32 PM	4.8700	4.8700	4.8725
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,918	10.73	-	-	-	-	4.8719
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,981	10.90	-	-	-	-	4.8717
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,093	11.21	1.500000	2:50:38 PM	4.9300	4.9300	4.9206
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,687	12.83	-	-	-	-	4.8871
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,016	13.73	-	-	-	-	4.8980
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,093	13.94	-	-	-	-	4.9001
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,381	14.73	-	-	-	-	4.9078
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,612	15.37	-	-	-	-	4.9160
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,702	15.61	-	-	-	-	4.9199
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,771	15.80	21.900000	11:33:56 AM	4.9500	4.9526	4.9428
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,892	16.13	-	-	-	-	4.9286
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,228	17.05	-	-	-	-	4.9471
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,822	18.68	243.000000	3:07:16 PM	5.0000	4.9644	4.9575
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,131	19.52	-	-	-	-	4.9650