

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	1	0.00	-	-	-	-	-
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	1	0.00	-	-	-	-	-
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	8	0.02	0.900000	11:08:37 AM	0.7250	0.7250	0.8173
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	15	0.04	1.900000	11:07:03 AM	0.6000	0.6000	1.2375
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	22	0.06	130.000000	2:56:44 PM	0.6000	0.6592	0.7250
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	29	0.08	-	-	-	-	0.7872
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	36	0.10	-	-	-	-	0.7868
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	43	0.12	500.000000	3:52:15 PM	0.6150	0.6150	0.6150
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	48	0.13	-	-	-	-	1.1166
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	50	0.14	115.400000	10:15:49 AM	0.6000	0.6000	0.6607
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	57	0.16	15.000000	10:32:35 AM	0.6500	0.6500	0.7880
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	64	0.18	5.180000	3:44:16 PM	0.7250	0.6526	0.8323
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	71	0.19	5.134000	9:51:43 AM	0.6000	0.6000	0.7956
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	78	0.21	6.360000	2:56:45 PM	0.6750	0.6750	0.8250
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	85	0.23	3.500000	2:25:40 PM	0.7000	0.7000	0.7428
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	92	0.25	3516.853000	3:36:41 PM	0.6700	0.7307	0.6760
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	99	0.27	1334.210000	3:29:41 PM	0.7250	0.7471	0.7505
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	106	0.29	1.000000	9:53:59 AM	0.8500	0.8500	0.8797
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	113	0.31	125.000000	10:44:52 AM	0.7750	0.7750	0.7750
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	120	0.33	30.610000	3:38:58 PM	0.8500	0.8500	0.9930
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	127	0.35	0.599000	10:15:21 AM	0.9500	0.9500	0.9042
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	134	0.37	0.014000	10:15:35 AM	0.9500	0.9500	0.9104
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	141	0.39	142.025000	3:19:54 PM	0.8940	0.8942	0.8940
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	148	0.41	35.297000	2:37:30 PM	0.9750	0.9766	1.0074
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	155	0.42	0.340000	10:16:21 AM	0.9850	0.9850	0.9704
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	160	0.44	4.700000	2:24:09 PM	1.2000	1.2000	1.2303
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	162	0.44	1151.844000	3:37:02 PM	1.0700	1.0686	1.0728
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	169	0.46	116.683000	2:36:26 PM	1.0750	1.0719	1.0842
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	176	0.48	658.310000	2:07:39 PM	1.0700	1.0715	1.0693
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	183	0.50	427.955900	3:48:12 PM	1.0700	1.0651	1.0701
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	189	0.52	-	-	-	-	1.5790
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	190	0.52	0.044000	10:16:50 AM	1.1250	1.1250	1.1034
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	197	0.54	0.046000	10:18:40 AM	1.1250	1.1250	1.0960
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	204	0.56	-	-	-	-	1.1179

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RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	211	0.58	0.780000	10:18:47 AM	1.1250	1.1250	1.1416
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	218	0.60	0.049100	10:18:53 AM	1.1250	1.1250	1.1644
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	225	0.62	-	-	-	-	1.1872
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	231	0.63	-	-	-	-	1.5964
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	232	0.64	12.000000	2:16:35 PM	1.1000	1.1000	1.2098
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	239	0.65	0.500000	9:52:11 AM	1.1750	1.1750	1.2346
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	246	0.67	42.145000	3:04:50 PM	1.1500	1.1587	1.2038
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	253	0.69	8.000000	10:26:41 AM	1.3500	1.3500	1.2845
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	260	0.71	53.098000	2:09:09 PM	1.2500	1.2688	1.3386
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	265	0.73	-	-	-	-	1.6100
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	267	0.73	-	-	-	-	1.3251
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	274	0.75	5.000000	10:39:14 AM	1.2700	1.2700	1.3933
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	281	0.77	-	-	-	-	1.3550
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	288	0.79	21.010000	2:31:22 PM	1.3400	1.3381	1.4112
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	295	0.81	-	-	-	-	1.4133
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	302	0.83	246.614000	3:47:01 PM	1.3600	1.3481	1.3579
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	308	0.84	2.445000	3:19:21 PM	1.3650	1.3650	1.4492
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	313	0.86	925.340000	3:45:11 PM	1.6850	1.6846	1.6777
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	315	0.86	0.300000	2:40:15 PM	1.7500	1.7500	1.5755
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	316	0.87	4.034000	10:53:12 AM	1.3950	1.3950	1.4026
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	323	0.88	19.500000	2:28:15 PM	1.3700	1.3595	1.3925
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	344	0.94	92.617000	3:28:31 PM	1.3950	1.3942	1.4064
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	351	0.96	103.600000	2:49:23 PM	1.4150	1.4177	1.4235
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	358	0.98	153.715000	3:37:41 PM	1.3950	1.4080	1.4113
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	365	1.00	124.353000	3:58:38 PM	1.4050	1.4041	1.3851
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	382	1.05	18.000000	3:31:41 PM	1.7900	1.7088	1.7119
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	391	1.07	-	-	-	-	1.7825
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	407	1.11	1.000000	-	-	-	1.8102
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	451	1.24	-	-	-	-	2.0000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	489	1.34	-	-	-	-	1.9669
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	567	1.55	3.400000	2:10:20 PM	2.5300	2.5194	2.1000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	593	1.62	-	-	-	-	2.1500
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	636	1.74	-	-	-	-	2.2434
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	774	2.12	508.640000	3:19:40 PM	2.2500	2.4195	2.4257

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RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	777	2.13	2.810000	11:37:20 AM	2.4000	2.4000	2.4583
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	816	2.23	-	-	-	-	2.5564
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	860	2.36	-	-	-	-	2.6568
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	923	2.53	-	-	-	-	2.7715
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	938	2.57	98.318000	3:49:53 PM	3.1000	2.7702	2.7990
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	996	2.73	32.575000	2:15:52 PM	2.8000	2.8000	3.1389
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,021	2.80	-	-	-	-	2.9498
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,173	3.21	-	-	-	-	3.2265
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,175	3.22	-	-	-	-	3.2165
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,295	3.55	134.618000	3:31:51 PM	3.4250	3.3377	3.3517
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,323	3.62	50.000000	3:57:24 PM	3.4500	3.4500	3.4459
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,364	3.73	-	-	-	-	3.5281
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,404	3.84	-	-	-	-	3.5940
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,455	3.98	-	-	-	-	3.6781
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,481	4.06	-	-	-	-	3.8509
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,534	4.20	246.005000	3:46:24 PM	3.8800	3.8656	3.8828
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,699	4.65	10.640000	11:29:03 AM	3.9800	3.9233	4.0034
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,729	4.73	6.000000	9:49:24 AM	4.0500	4.0500	4.0431
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,777	4.87	-	-	-	-	4.1067
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,861	5.10	-	-	-	-	4.2032
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,925	5.27	40.000000	3:01:22 PM	4.3500	4.3500	4.3500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,954	5.35	1632.197000	3:49:59 PM	4.2750	4.2474	4.2794
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,050	5.61	-	-	-	-	4.3730
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,248	6.16	-	-	-	-	4.5569
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,279	6.24	-	-	-	-	4.5194
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,391	6.55	59.000000	2:49:07 PM	4.6890	4.7098	4.6569
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,505	6.86	-	-	-	-	4.6672
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,542	6.96	66.600000	3:57:27 PM	4.8000	4.7962	4.7205
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,044	8.33	-	-	-	-	4.8481
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,087	8.45	-	-	-	-	4.8968
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,106	8.50	-	-	-	-	4.8635
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,288	9.00	-	-	-	-	4.9085
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,462	9.48	62.500000	10:23:27 AM	4.8000	4.8000	4.7993
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,465	9.49	-	-	-	-	4.8676

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,540	9.69	-	-	-	-	4.9446
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,647	9.99	2283.190000	3:59:41 PM	4.9375	4.9298	4.9273
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,660	10.02	-	-	-	-	4.9609
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,688	10.10	2.000000	11:27:48 AM	4.9500	4.9500	4.9609
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,898	10.67	-	-	-	-	4.9613
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,961	10.85	-	-	-	-	4.9614
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,073	11.15	1.500000	2:36:32 PM	4.9700	4.9700	4.9748
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,667	12.78	-	-	-	-	4.9552
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,996	13.68	-	-	-	-	4.9608
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,073	13.89	62.100000	3:39:37 PM	5.0000	5.1239	4.9625
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,361	14.68	-	-	-	-	4.9726
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,592	15.31	38.000000	2:43:03 PM	5.0500	5.0500	4.9770
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,682	15.56	6.000000	11:40:49 AM	4.9300	4.9400	4.9771
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,751	15.75	22.720000	3:17:40 PM	5.1250	4.9985	4.9799
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,872	16.08	-	-	-	-	4.9769
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,208	17.00	25.400000	-	-	-	4.9728
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,802	18.62	124.400000	3:04:15 PM	5.0000	4.9650	4.9498
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,111	19.47	-	-	-	-	4.9567