

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 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	7	0.02	0.900000	10:28:05 AM	0.6000	0.6000	0.8306
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	14	0.04	-	-	-	-	1.3327
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	21	0.06	-	-	-	-	0.7250
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	28	0.08	-	-	-	-	0.8034
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	35	0.10	1.000000	2:40:23 PM	0.7000	0.7000	0.8007
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	42	0.12	600.391000	11:01:25 AM	0.6100	0.6100	0.6131
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	47	0.13	-	-	-	-	1.2212
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	49	0.13	170.468000	10:53:41 AM	0.6000	0.6234	0.6389
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	56	0.15	2.135000	11:27:19 AM	0.6750	0.6750	0.7913
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	63	0.17	18.000000	10:54:24 AM	0.6500	0.6500	0.8281
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	70	0.19	14.500000	10:35:15 AM	0.7000	0.7000	0.7913
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	77	0.21	3.510000	2:48:32 PM	0.6750	0.6750	0.8250
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	84	0.23	389.830000	2:55:15 PM	0.6500	0.6929	0.6982
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	91	0.25	659.297579	3:14:51 PM	0.6750	0.6855	0.6799
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	98	0.27	2022.448300	3:39:42 PM	0.7750	0.7437	0.7457
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	105	0.29	1863.090000	3:27:34 PM	0.7750	0.7968	0.7949
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	112	0.31	476.094000	2:49:35 PM	0.8000	0.8000	0.7851
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	119	0.33	1.508000	10:48:32 AM	0.8000	0.8000	0.9681
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	126	0.35	-	-	-	-	0.8905
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	133	0.36	2.842000	11:09:01 AM	0.9600	0.9600	0.8990
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	140	0.38	87.238000	2:04:34 PM	0.8200	0.8200	0.8940
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	147	0.40	2.313000	2:55:30 PM	0.9500	0.9284	0.9925
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	154	0.42	14.600000	2:15:05 PM	1.0000	1.0000	0.9618
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	159	0.44	5.520000	2:45:46 PM	1.2500	1.1786	1.3143
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	161	0.44	201.859000	3:20:29 PM	1.0500	1.0624	1.0714
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	168	0.46	420.922600	3:13:57 PM	1.0800	1.0628	1.0736
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	175	0.48	41.855000	3:14:30 PM	1.0800	1.0398	1.0696
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	182	0.50	1941.664900	3:35:21 PM	1.0650	1.0675	1.0680
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	188	0.52	-	-	-	-	1.6218
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	189	0.52	-	-	-	-	1.0944
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	196	0.54	-	-	-	-	1.0889
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	203	0.56	1.600000	2:54:21 PM	1.1500	1.1500	1.1099
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	210	0.58	17.000000	11:29:06 AM	1.0800	1.0850	1.1325
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	217	0.59	-	-	-	-	1.1543

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RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	224	0.61	-	-	-	-	1.1761
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	230	0.63	-	-	-	-	1.6372
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	231	0.63	1.000000	10:21:03 AM	1.1000	1.1000	1.1977
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	238	0.65	-	-	-	-	1.2213
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	245	0.67	57.587000	3:31:38 PM	1.1100	1.1197	1.2038
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	252	0.69	-	-	-	-	1.2688
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	259	0.71	158.482000	11:19:52 AM	1.2250	1.2434	1.2500
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	264	0.72	-	-	-	-	1.6493
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	266	0.73	-	-	-	-	1.3079
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	273	0.75	1.087000	2:17:09 PM	1.2700	1.2700	1.3709
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	280	0.77	-	-	-	-	1.3550
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	287	0.79	229.012000	2:36:33 PM	1.3250	1.3583	1.3624
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	294	0.81	-	-	-	-	1.3940
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	301	0.82	2.259000	10:59:17 AM	1.3350	1.3350	1.3574
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	307	0.84	-	-	-	-	1.4282
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	312	0.85	705.570000	2:51:10 PM	1.6300	1.6743	1.6625
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	314	0.86	-	-	-	-	1.6245
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	315	0.86	-	-	-	-	1.4026
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	322	0.88	2.000000	2:01:47 PM	1.3500	1.3500	1.3925
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	343	0.94	515.962000	2:46:11 PM	1.3950	1.4236	1.4118
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	350	0.96	1111.319000	3:06:55 PM	1.4050	1.4229	1.4163
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	357	0.98	2139.908200	2:11:23 PM	1.4075	1.4099	1.4104
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	364	1.00	696.053000	3:18:37 PM	1.4050	1.4045	1.4050
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	381	1.04	114.450000	3:08:55 PM	1.8000	1.6819	1.6953
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	390	1.07	-	-	-	-	1.8260
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	406	1.11	6.000000	2:42:46 PM	1.9000	1.9000	1.8588
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	450	1.23	3.500000	2:46:40 PM	2.0500	1.8786	2.0000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	488	1.34	-	-	-	-	2.0128
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	566	1.55	123.100000	2:42:56 PM	2.5750	2.1208	2.1025
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	592	1.62	9.870000	2:47:44 PM	2.1500	2.1500	2.2637
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	635	1.74	-	-	-	-	2.2931
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	773	2.12	1567.689000	3:20:08 PM	2.4750	2.4496	2.4806
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	776	2.13	78.450000	2:01:11 PM	2.4500	2.4538	2.4586
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	815	2.23	0.100000	3:55:30 PM	2.9000	2.9000	2.6140

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	859	2.35	-	-	-	-	2.7143
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	922	2.52	-	-	-	-	2.8315
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	937	2.57	1.500000	2:17:39 PM	3.0750	3.0750	2.8596
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	995	2.72	74.300000	11:48:27 AM	2.9000	2.9746	3.1379
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,020	2.79	-	-	-	-	3.0138
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,172	3.21	-	-	-	-	3.2952
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,174	3.21	-	-	-	-	3.2866
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,294	3.54	816.087000	3:47:51 PM	3.5000	3.4507	3.4483
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,322	3.62	31.750000	2:51:23 PM	3.5450	3.4978	3.4644
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,363	3.73	-	-	-	-	3.6049
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,403	3.84	-	-	-	-	3.6723
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,454	3.98	-	-	-	-	3.7582
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,480	4.05	0.500000	3:07:35 PM	4.0250	4.0250	3.9473
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,533	4.20	1662.100000	3:18:29 PM	4.0250	3.9687	4.0203
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,698	4.65	5.750000	2:47:37 PM	4.2500	4.0109	4.0845
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,728	4.73	-	-	-	-	4.1243
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,776	4.86	-	-	-	-	4.1880
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,860	5.09	-	-	-	-	4.2838
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,924	5.27	-	-	-	-	4.4250
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,953	5.35	3986.397000	3:56:26 PM	4.3995	4.3751	4.3991
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,049	5.61	-	-	-	-	4.4473
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,247	6.15	-	-	-	-	4.5563
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,278	6.24	1.000000	3:08:18 PM	4.7500	4.7500	4.6474
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,390	6.54	344.000000	2:47:20 PM	4.7000	4.6840	4.6818
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,504	6.86	-	-	-	-	4.7197
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,541	6.96	22.275000	10:54:24 AM	4.7850	4.7850	4.7678
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,043	8.33	-	-	-	-	4.8802
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,086	8.45	-	-	-	-	4.8989
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,105	8.50	-	-	-	-	4.8939
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,287	9.00	-	-	-	-	4.9340
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,461	9.48	-	-	-	-	4.8037
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,464	9.48	0.400000	10:57:28 AM	4.7750	4.7750	4.9130
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,539	9.69	-	-	-	-	4.9646
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,646	9.98	3372.519000	3:55:19 PM	4.9750	4.9577	4.9577

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,659	10.02	-	-	-	-	4.9784
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,687	10.09	5.000000	2:08:55 PM	4.9500	4.9500	4.9785
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,897	10.67	-	-	-	-	4.9792
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,960	10.84	-	-	-	-	4.9794
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,072	11.15	1.000000	11:47:43 AM	4.9300	5.0150	4.9928
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,666	12.78	-	-	-	-	4.9970
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,995	13.68	-	-	-	-	5.0158
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,072	13.89	-	-	-	-	5.0203
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,360	14.68	-	-	-	-	5.0212
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,591	15.31	-	-	-	-	5.0165
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,681	15.55	-	-	-	-	5.0133
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,750	15.74	13.140000	3:12:38 PM	5.1000	5.0594	5.0133
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,871	16.07	-	-	-	-	5.0065
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,207	16.99	50.000000	3:44:46 PM	5.0000	5.0000	5.0000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,801	18.62	-	-	-	-	4.9555
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,110	19.47	-	-	-	-	4.9662