

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 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	5	0.01	-	-	-	-	1.0915
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	12	0.03	18.000000	10:34:42 AM	1.0300	1.0467	1.0958
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	19	0.05	-	-	-	-	1.1164
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	26	0.07	-	-	-	-	1.1317
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	33	0.09	2.940000	9:53:58 AM	1.1250	1.1250	1.1747
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	40	0.11	-	-	-	-	1.1617
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	47	0.13	64.880000	2:34:45 PM	1.0750	1.1137	1.1334
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	54	0.15	413.582000	3:03:24 PM	1.0800	1.1411	1.1424
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	61	0.17	11.000000	10:46:02 AM	1.1650	1.1650	1.1650
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	68	0.19	138.980000	9:30:37 AM	1.1800	1.1800	1.1442
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	73	0.20	100.204000	2:36:23 PM	1.5100	1.5104	1.4864
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	75	0.21	250.000000	11:34:41 AM	1.2000	1.2000	1.2219
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	82	0.23	2.236000	11:33:01 AM	1.1850	1.1878	1.2024
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	89	0.24	65.565000	3:38:50 PM	1.2000	1.2003	1.2082
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	96	0.26	0.553000	2:50:36 PM	1.2100	1.2100	1.2969
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	102	0.28	-	-	-	-	1.8774
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	103	0.28	232.043700	2:57:07 PM	1.2275	1.2301	1.2321
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	110	0.30	-	-	-	-	1.3931
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	117	0.32	567.417000	2:47:28 PM	1.2800	1.2800	1.2788
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	124	0.34	-	-	-	-	1.3796
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	131	0.36	-	-	-	-	1.3696
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	138	0.38	-	-	-	-	1.3750
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	144	0.39	-	-	-	-	2.0328
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	145	0.40	-	-	-	-	1.4000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	152	0.42	-	-	-	-	1.4626
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	159	0.44	-	-	-	-	1.4808
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	166	0.45	-	-	-	-	1.5146
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	173	0.47	21.323000	3:14:14 PM	1.5600	1.5598	1.5392
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	178	0.49	-	-	-	-	2.1584
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	180	0.49	142.263000	3:00:56 PM	1.5350	1.5420	1.5523
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	187	0.51	20.773000	2:44:00 PM	1.5350	1.4594	1.5750
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	194	0.53	27.000000	3:19:11 PM	1.5600	1.5600	1.5552
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	201	0.55	33.510000	2:21:10 PM	1.5600	1.5600	1.5557
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	208	0.57	-	-	-	-	1.5510

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RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	215	0.59	-	-	-	-	1.5598
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	221	0.61	-	-	-	-	1.5661
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	226	0.62	49.700000	2:39:29 PM	2.5100	2.5189	2.4886
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	228	0.62	1.000000	11:08:20 AM	2.5000	2.5000	2.4669
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	229	0.63	200.000000	9:37:35 AM	1.5700	1.5700	1.5868
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	236	0.65	101.576000	2:25:44 PM	1.5850	1.5751	1.5589
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	257	0.70	-	-	-	-	1.6125
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	264	0.72	-	-	-	-	1.6067
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	271	0.74	24.520000	2:40:52 PM	1.6275	1.6275	1.6125
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	278	0.76	-	-	-	-	1.6565
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	285	0.78	-	-	-	-	1.6477
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	292	0.80	407.000000	2:23:04 PM	1.6250	1.6913	1.6926
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	295	0.81	376.877000	3:22:46 PM	2.5300	2.5640	2.5430
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	299	0.82	-	-	-	-	1.6500
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	304	0.83	-	-	-	-	2.5267
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	306	0.84	-	-	-	-	1.7351
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	320	0.88	18.820000	3:37:38 PM	2.6500	2.6947	2.5860
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	327	0.90	-	-	-	-	1.7999
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	334	0.91	-	-	-	-	1.8281
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	348	0.95	-	-	-	-	1.8481
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	355	0.97	100.000000	10:19:30 AM	1.8800	1.8800	1.8809
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	362	0.99	77.798000	3:32:11 PM	1.8620	1.8592	1.9360
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	364	1.00	859.085000	3:42:33 PM	2.6500	2.6497	2.6892
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	402	1.10	-	-	-	-	2.7727
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	480	1.31	3.800000	11:20:44 AM	3.0500	3.0500	3.0038
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	506	1.39	7.476000	11:48:38 AM	3.1000	3.1000	3.1341
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	549	1.50	-	-	-	-	3.1031
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	687	1.88	20.914000	3:28:32 PM	2.9000	2.9419	3.0581
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	690	1.89	12.250000	2:01:27 PM	3.1750	3.0934	3.2290
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	729	2.00	0.879400	2:01:28 PM	3.2500	3.2500	3.5078
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	773	2.12	-	-	-	-	3.6026
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	836	2.29	-	-	-	-	3.7382
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	851	2.33	4.656000	3:36:36 PM	3.9825	3.8820	3.7750
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	909	2.49	-	-	-	-	3.8968

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	934	2.56	-	-	-	-	3.9492
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,081	2.96	285.888000	3:47:17 PM	4.3520	4.3358	4.3357
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,086	2.97	3.600000	3:48:08 PM	4.4150	4.4150	4.3455
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,088	2.98	-	-	-	-	4.2806
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,208	3.31	428.733000	3:12:10 PM	4.4775	4.4227	4.3839
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,236	3.38	40.000000	11:48:10 AM	4.5000	4.5000	4.5701
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,277	3.50	-	-	-	-	4.5966
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,317	3.61	-	-	-	-	4.6627
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,368	3.75	-	-	-	-	4.7454
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,394	3.82	-	-	-	-	4.8184
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,447	3.96	309.100000	3:37:31 PM	5.1250	5.1241	5.1268
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,612	4.41	-	-	-	-	5.0882
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,642	4.50	4.670000	9:28:29 AM	5.1200	5.1200	5.1255
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,690	4.63	-	-	-	-	5.1852
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,774	4.86	0.500000	11:37:26 AM	5.7500	5.7500	5.2896
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,777	4.87	138.450000	3:37:49 PM	5.1100	5.1085	5.1123
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,838	5.03	1.200000	3:44:13 PM	5.3800	5.3800	5.4795
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,867	5.11	13.500000	2:47:48 PM	5.1100	5.1133	5.3225
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,963	5.37	-	-	-	-	5.4992
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,161	5.92	3.160000	-	-	-	5.7083
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,192	6.00	-	-	-	-	5.7925
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,304	6.31	914.658000	3:29:22 PM	5.8500	5.8396	5.8347
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,418	6.62	-	-	-	-	5.8577
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,455	6.72	-	-	-	-	5.9127
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,957	8.10	-	-	-	-	6.0491
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,000	8.21	-	-	-	-	5.9647
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,019	8.27	-	-	-	-	6.0646
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,201	8.76	-	-	-	-	6.1103
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,375	9.24	83.400000	10:43:33 AM	6.1075	6.1121	6.1790
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,378	9.25	27.500000	11:41:41 AM	5.9750	5.9750	6.0282
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,453	9.45	-	-	-	-	6.1057
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,560	9.75	60.060000	11:17:12 AM	5.9900	6.0192	5.9959
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,573	9.78	-	-	-	-	6.0866
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,601	9.86	-	-	-	-	6.0826

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,811	10.43	-	-	-	-	6.0664
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,874	10.61	-	-	-	-	6.0634
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,986	10.91	-	-	-	-	6.0503
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,580	12.54	-	-	-	-	6.0358
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,909	13.44	-	-	-	-	6.0089
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,986	13.65	-	-	-	-	5.9996
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,274	14.44	-	-	-	-	5.9450
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,505	15.07	0.500000	3:08:50 PM	6.2200	6.2200	5.8908
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,595	15.32	-	-	-	-	5.8764
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,664	15.51	34.250000	3:58:08 PM	6.6500	6.5200	5.9335
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,785	15.84	-	-	-	-	5.8460
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,121	16.76	-	-	-	-	5.8387
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,715	18.39	-	-	-	-	5.8068
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,024	19.23	-	-	-	-	5.8036