

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	1	0.00	-	-	-	-	-
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	8	0.02	72.720000	3:50:32 PM	1.1000	1.0952	1.0967
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	15	0.04	16.160000	3:50:58 PM	1.1000	1.0787	1.1062
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	22	0.06	6.000000	11:08:36 AM	1.1750	1.1667	1.1317
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	29	0.08	11.000000	3:51:30 PM	1.1500	1.1500	1.1000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	36	0.10	206.530000	11:18:34 AM	1.1300	1.1291	1.1300
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	43	0.12	113.993000	3:52:00 PM	1.2000	1.1294	1.1537
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	50	0.14	-	-	-	-	1.1176
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	57	0.16	133.300000	3:52:33 PM	1.2000	1.1883	1.1915
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	64	0.18	122.268000	3:17:40 PM	1.0300	1.0391	1.1010
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	69	0.19	1,339.000000	2:23:11 PM	1.5475	1.5002	1.5084
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	71	0.19	1.700000	3:56:55 PM	1.1000	1.1294	1.2241
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	78	0.21	1,048.770000	2:57:17 PM	1.1250	1.2287	1.2227
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	85	0.23	202.922000	3:09:06 PM	1.1250	1.2335	1.2143
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	92	0.25	2,384.266000	3:42:11 PM	1.1250	1.1337	1.1532
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	98	0.27	-	-	-	-	1.8819
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	99	0.27	871.764000	2:41:52 PM	1.2000	1.2242	1.2278
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	106	0.29	1,702.004000	2:06:40 PM	1.3000	1.2895	1.2793
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	113	0.31	1,164.380100	3:19:11 PM	1.1750	1.2806	1.2855
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	120	0.33	1.000000	10:42:49 AM	1.2750	1.2750	1.3773
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	127	0.35	101.610000	2:39:46 PM	1.3500	1.3500	1.3500
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	134	0.37	-	-	-	-	1.3750
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	140	0.38	-	-	-	-	2.0294
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	141	0.39	14.018000	2:41:35 PM	1.3500	1.3518	1.3867
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	148	0.41	-	-	-	-	1.4382
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	155	0.42	1.000000	11:37:08 AM	1.5500	1.5500	1.4581
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	162	0.44	1.078000	9:29:13 AM	1.6500	1.6500	1.5102
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	169	0.46	44.510000	2:38:13 PM	1.5650	1.5705	1.5392
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	174	0.48	0.130000	11:40:11 AM	2.4250	2.4250	2.1488
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	176	0.48	77.660000	3:18:42 PM	1.5750	1.5685	1.5502
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	183	0.50	1,137.099000	3:43:41 PM	1.5690	1.5554	1.5486
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	190	0.52	20.500000	2:57:25 PM	1.5400	1.5985	1.5463
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	197	0.54	20.000000	11:11:43 AM	1.5600	1.5600	1.5557
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	204	0.56	-	-	-	-	1.5496

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RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	211	0.58	-	-	-	-	1.5585
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	217	0.59	11.400000	11:25:48 AM	1.5700	1.5700	1.5654
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	222	0.61	233.220000	3:51:43 PM	2.5400	2.4936	2.5048
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	224	0.61	-	-	-	-	2.4426
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	225	0.62	-	-	-	-	1.5828
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	232	0.64	28.000000	3:05:16 PM	1.6000	1.5582	1.5598
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	253	0.69	0.100000	10:16:27 AM	1.5700	1.5700	1.6125
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	260	0.71	-	-	-	-	1.6067
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	267	0.73	100.933000	11:18:41 AM	1.5825	1.5825	1.5948
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	274	0.75	218.429000	11:42:23 AM	1.6300	1.6272	1.6275
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	281	0.77	-	-	-	-	1.6464
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	288	0.79	-	-	-	-	1.6926
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	291	0.80	225.196000	2:44:11 PM	2.6500	2.5222	2.5187
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	295	0.81	-	-	-	-	1.6500
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	300	0.82	-	-	-	-	2.5012
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	302	0.83	-	-	-	-	1.7228
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	316	0.87	175.000000	3:59:30 PM	2.5484	2.5591	2.5654
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	323	0.88	0.500000	3:16:21 PM	1.6500	1.6500	1.7840
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	330	0.90	1.469000	2:05:33 PM	1.6750	1.6750	1.8088
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	344	0.94	-	-	-	-	1.8340
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	351	0.96	2.100000	11:26:03 AM	1.8500	1.8500	1.8800
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	358	0.98	57.722000	3:22:56 PM	1.8600	1.8678	1.9053
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	360	0.99	243.903000	3:54:43 PM	2.6000	2.6138	2.6395
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	365	1.00	158.778000	3:43:51 PM	1.8820	1.8837	1.9052
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	398	1.09	-	-	-	-	2.7398
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	476	1.30	12.580000	3:32:48 PM	3.1000	3.0634	2.9923
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	502	1.37	46.500000	10:28:38 AM	2.9500	2.9500	3.1933
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	545	1.49	0.270000	11:40:58 AM	3.1000	3.1000	3.0679
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	683	1.87	9.808000	3:55:54 PM	2.9000	2.8910	2.9127
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	686	1.88	14.000000	3:39:31 PM	3.1500	3.1543	3.2320
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	725	1.99	-	-	-	-	3.4696
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	769	2.11	-	-	-	-	3.5651
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	832	2.28	-	-	-	-	3.7012
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	847	2.32	-	-	-	-	3.7367

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	905	2.48	-	-	-	-	3.8599
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	930	2.55	-	-	-	-	3.9130
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,077	2.95	904.521000	3:10:33 PM	4.4000	4.3716	4.3989
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,082	2.96	-	-	-	-	4.3433
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,084	2.97	-	-	-	-	4.2458
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,204	3.30	2.510000	10:18:46 AM	4.2000	4.2000	4.3904
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,232	3.37	5.000000	11:18:27 AM	4.2500	4.3100	4.5203
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,273	3.49	-	-	-	-	4.5748
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,313	3.60	-	-	-	-	4.6433
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,364	3.73	-	-	-	-	4.7296
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,390	3.81	-	-	-	-	4.7900
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,443	3.95	1,424.500000	3:41:51 PM	5.1200	5.1190	5.1220
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,608	4.40	0.500000	3:53:33 PM	5.2000	5.2000	5.0926
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,638	4.49	0.800000	3:56:36 PM	5.1100	5.1100	5.1326
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,686	4.62	-	-	-	-	5.1965
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,770	4.85	5.000000	11:37:49 AM	5.2500	5.2500	5.3085
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,773	4.85	580.236000	3:58:41 PM	5.1500	5.1663	5.1533
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,834	5.02	110.000000	3:53:08 PM	5.2500	5.2959	5.2775
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,863	5.10	234.405000	3:51:05 PM	5.1500	5.2422	5.2025
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,959	5.36	-	-	-	-	5.5193
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,157	5.91	-	-	-	-	5.7219
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,188	5.99	50.000000	3:58:45 PM	5.8650	5.8650	5.8650
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,300	6.30	457.000000	3:42:53 PM	5.8600	5.8661	5.8624
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,414	6.61	-	-	-	-	5.8543
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,451	6.71	77.980000	3:26:43 PM	5.8750	5.8644	5.8946
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,953	8.09	-	-	-	-	6.0168
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,996	8.20	-	-	-	-	5.9621
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,015	8.26	-	-	-	-	6.0303
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,197	8.75	-	-	-	-	6.0697
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,371	9.23	36.000000	11:17:29 AM	6.1650	6.2300	6.0762
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,374	9.24	10.000000	11:47:48 AM	6.0500	6.0500	6.0112
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,449	9.44	-	-	-	-	6.0884
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,556	9.74	833.000000	3:51:13 PM	6.1050	6.2681	6.1682
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,569	9.77	-	-	-	-	6.0877

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RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,597	9.85	4.000000	10:59:39 AM	6.1800	6.1800	6.0878
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,807	10.42	-	-	-	-	6.0861
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,870	10.60	-	-	-	-	6.0857
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,982	10.90	-	-	-	-	6.0797
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,576	12.53	-	-	-	-	6.0841
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,905	13.43	-	-	-	-	6.0765
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,982	13.64	-	-	-	-	6.0730
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,270	14.43	-	-	-	-	6.0424
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,501	15.06	-	-	-	-	6.0056
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,591	15.31	39.000000	3:06:22 PM	5.9500	6.0500	5.9906
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,660	15.50	1.600000	9:43:29 AM	6.0600	6.0600	6.0250
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,781	15.83	-	-	-	-	5.9589
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,117	16.75	-	-	-	-	5.9447
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,711	18.37	2.500000	10:28:10 AM	6.2000	6.0800	5.9444
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,020	19.22	-	-	-	-	5.9634