

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 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	6	0.02	5.000000	9:49:35 AM	1.0000	1.0000	1.2750
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	13	0.04	-	-	-	-	1.1941
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	20	0.06	-	-	-	-	1.1965
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	27	0.07	31.000000	3:31:59 PM	1.3000	1.3032	1.0448
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	34	0.09	1.100000	10:24:11 AM	1.0500	1.0500	1.2077
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	41	0.11	-	-	-	-	1.1762
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	48	0.13	246.300000	2:20:39 PM	1.3000	1.2254	1.1922
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	53	0.15	3.500000	10:45:15 AM	1.6300	1.6300	1.4781
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	55	0.15	133.332000	3:51:13 PM	1.5000	1.4258	1.5108
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	62	0.17	0.400000	2:44:58 PM	1.1000	1.1000	1.2186
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	69	0.19	76.380000	2:34:45 PM	1.4500	1.2196	1.2250
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	76	0.21	301.703000	3:43:46 PM	1.2500	1.4294	1.4668
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	82	0.23	-	-	-	-	1.9399
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	83	0.23	36.223300	3:09:49 PM	1.5000	1.2942	1.2553
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	90	0.25	1,592.433000	3:35:33 PM	1.3250	1.3508	1.3887
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	97	0.27	425.691000	3:12:52 PM	1.3550	1.3512	1.3501
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	104	0.29	-	-	-	-	1.4215
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	111	0.30	-	-	-	-	1.4347
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	118	0.32	-	-	-	-	1.4577
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	124	0.34	-	-	-	-	2.0149
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	125	0.34	-	-	-	-	1.4686
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	132	0.36	-	-	-	-	1.5059
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	139	0.38	55.000000	3:55:16 PM	1.7000	1.7000	1.5150
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	146	0.40	-	-	-	-	1.5619
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	153	0.42	63.658000	3:07:43 PM	1.6500	1.6506	1.6249
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	158	0.43	-	-	-	-	2.1936
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	160	0.44	4.021000	9:24:07 AM	1.6500	1.6500	1.6071
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	167	0.46	79.633000	3:10:34 PM	1.7500	1.6519	1.6506
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	174	0.48	510.727100	3:50:16 PM	1.6850	1.6848	1.7120
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	181	0.50	26.453000	3:04:37 PM	1.6900	1.6876	1.6651
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	188	0.52	41.186000	3:47:39 PM	1.5000	1.5969	1.6117
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	195	0.53	-	-	-	-	1.6790
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	201	0.55	-	-	-	-	1.6865
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	206	0.56	113.680000	3:42:16 PM	3.0000	2.5583	2.5580

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RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	208	0.57	-	-	-	-	2.4291
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	209	0.57	-	-	-	-	1.6950
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	216	0.59	0.500000	11:31:18 AM	1.6500	1.6500	1.6760
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	237	0.65	-	-	-	-	1.7235
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	244	0.67	-	-	-	-	1.7160
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	251	0.69	-	-	-	-	1.7084
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	258	0.71	-	-	-	-	1.6844
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	265	0.73	7.900000	2:02:04 PM	1.7075	1.7075	1.7639
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	272	0.75	-	-	-	-	1.7475
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	275	0.75	248.418000	3:11:20 PM	2.6250	2.6324	2.6292
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	279	0.76	-	-	-	-	1.7775
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	284	0.78	-	-	-	-	2.5593
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	286	0.78	-	-	-	-	1.7727
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	300	0.82	44.300000	3:45:22 PM	2.8000	2.8023	2.7588
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	307	0.84	-	-	-	-	1.8436
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	314	0.86	0.550000	3:34:01 PM	1.7000	1.7000	1.8582
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	328	0.90	5.000000	11:01:04 AM	1.8250	1.8250	1.8825
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	335	0.92	-	-	-	-	1.8990
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	342	0.94	4.013000	2:12:08 PM	1.9150	1.9412	1.9000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	344	0.94	137.100000	2:23:41 PM	2.8000	2.5794	2.6157
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	349	0.96	84.860600	3:43:44 PM	1.9575	1.9626	1.9397
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	356	0.98	78.709000	3:48:50 PM	2.0000	1.9765	1.9408
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	382	1.05	-	-	-	-	2.8313
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	460	1.26	559.000000	3:48:00 PM	3.3000	3.2021	3.1996
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	486	1.33	891.500000	3:07:43 PM	3.0000	3.1983	3.1978
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	529	1.45	-	-	-	-	3.1830
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	667	1.83	7.300000	11:14:48 AM	3.4350	3.3569	3.1271
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	670	1.83	1.900000	2:06:03 PM	3.3250	3.3250	3.0092
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	709	1.94	-	-	-	-	3.6136
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	753	2.06	-	-	-	-	3.7142
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	816	2.23	-	-	-	-	3.8519
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	831	2.28	6.500000	3:56:31 PM	3.4000	3.8231	3.8853
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	889	2.43	-	-	-	-	4.0116
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	914	2.50	-	-	-	-	4.0660

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RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,061	2.91	1,133.108000	3:59:41 PM	4.7375	4.7338	4.7418
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,066	2.92	-	-	-	-	4.3258
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,068	2.92	-	-	-	-	4.4026
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,188	3.25	501.000000	9:54:14 AM	4.8250	4.7951	4.8243
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,216	3.33	26.100000	2:58:52 PM	4.8000	4.7971	4.9597
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,257	3.44	-	-	-	-	4.7629
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,297	3.55	-	-	-	-	4.8372
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,348	3.69	-	-	-	-	4.9318
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,374	3.76	9.500000	3:10:41 PM	5.3000	5.3000	5.0525
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,427	3.91	1,262.030000	3:44:49 PM	5.2000	5.1858	5.1893
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,592	4.36	5.400000	3:25:47 PM	5.1000	5.0778	5.3179
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,622	4.44	0.540000	2:43:59 PM	5.2500	5.3889	5.3448
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,670	4.57	-	-	-	-	5.4226
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,754	4.80	0.500000	3:01:29 PM	5.7500	5.7500	5.5354
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,757	4.81	171.634000	3:51:37 PM	5.3800	5.3074	5.2918
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,818	4.98	190.930000	3:14:27 PM	5.7800	5.6697	5.7201
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,847	5.06	26.490000	3:50:16 PM	5.4050	5.4334	5.7171
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,943	5.32	-	-	-	-	5.7211
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,141	5.86	-	-	-	-	5.8714
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,172	5.95	1.098000	3:07:06 PM	5.8500	5.8500	6.0855
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,284	6.25	179.300000	3:50:37 PM	6.0200	6.0122	6.0127
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,398	6.57	-	-	-	-	5.9843
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,435	6.67	-	-	-	-	5.9836
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,937	8.04	-	-	-	-	6.1126
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,980	8.16	50.000000	11:18:06 AM	5.9100	5.9100	5.9109
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,999	8.21	-	-	-	-	6.1194
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,181	8.71	-	-	-	-	6.1393
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,355	9.19	-	-	-	-	6.2018
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,358	9.19	398.285000	11:10:57 AM	6.0500	6.1636	6.1671
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,433	9.40	-	-	-	-	6.1516
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,540	9.69	207.000000	11:16:20 AM	6.0400	6.0319	6.0305
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,553	9.73	-	-	-	-	6.1521
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,581	9.80	-	-	-	-	6.1523
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,791	10.38	-	-	-	-	6.1512

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,854	10.55	-	-	-	-	6.1505
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,966	10.86	-	-	-	-	6.0396
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,560	12.49	-	-	-	-	6.1651
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,889	13.39	-	-	-	-	6.1774
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,966	13.60	-	-	-	-	6.1925
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,254	14.39	-	-	-	-	6.2514
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,485	15.02	-	-	-	-	6.1958
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,575	15.26	-	-	-	-	6.1872
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,644	15.45	43.210000	3:31:08 PM	6.1000	6.1147	6.1976
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,765	15.78	-	-	-	-	6.2011
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,101	16.70	-	-	-	-	6.0494
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,695	18.33	-	-	-	-	6.3682
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,004	19.18	-	-	-	-	6.4000