

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 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	7	0.02	-	-	-	-	1.3105
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	14	0.04	-	-	-	-	1.2326
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	21	0.06	-	-	-	-	1.3111
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	28	0.08	25.367000	2:48:48 PM	1.2500	1.2467	1.3657
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	35	0.10	24.375000	10:23:18 AM	1.1000	1.1313	1.2364
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	40	0.11	1,305.400000	3:04:02 PM	1.6805	1.4944	1.4544
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	42	0.12	11.000000	11:51:19 AM	1.1000	1.3341	1.3630
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	49	0.13	616.187000	3:08:53 PM	1.5000	1.4985	1.5000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	56	0.15	7.051000	11:29:59 AM	1.3500	1.2968	1.3246
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	63	0.17	2.000000	10:12:28 AM	1.2000	1.2325	1.3887
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	69	0.19	-	-	-	-	1.8294
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	70	0.19	225.509100	3:48:22 PM	1.3500	1.3468	1.3500
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	77	0.21	382.365000	3:51:39 PM	1.3750	1.3901	1.3925
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	84	0.23	2,218.187300	3:47:19 PM	1.4200	1.4231	1.4179
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	91	0.25	1,425.462700	3:53:36 PM	1.4100	1.4355	1.4432
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	98	0.27	0.948000	9:54:23 AM	1.4500	1.4500	1.4935
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	105	0.29	40.590000	2:49:55 PM	1.4300	1.4300	1.5162
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	111	0.30	-	-	-	-	2.0644
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	112	0.31	1.000000	9:51:34 AM	1.7000	1.7000	1.5000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	119	0.33	62.076000	10:35:06 AM	1.5600	1.5600	1.5960
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	126	0.35	4.172000	10:54:58 AM	1.7700	1.6407	1.5395
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	133	0.36	7.000000	2:21:28 PM	1.6200	1.6200	1.6908
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	140	0.38	351.948100	3:42:26 PM	1.6500	1.7406	1.7527
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	145	0.40	-	-	-	-	2.4517
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	147	0.40	1.521000	3:46:16 PM	1.7500	1.7166	1.7125
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	154	0.42	201.955000	3:37:06 PM	1.7350	1.7361	1.7486
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	161	0.44	180.500800	3:02:03 PM	1.7550	1.7562	1.7657
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	168	0.46	-	-	-	-	1.7382
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	175	0.48	-	-	-	-	1.7388
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	182	0.50	638.019000	3:55:19 PM	1.7000	1.7670	1.7750
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	188	0.52	538.519000	3:29:51 PM	1.7600	1.7605	1.7624
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	193	0.53	1,128.082000	3:35:56 PM	2.6500	2.4835	2.4673
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	195	0.53	5.000000	2:54:45 PM	2.9000	2.9000	2.9658
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	196	0.54	31.077000	2:21:20 PM	1.7550	1.7502	1.7802
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	203	0.56	-	-	-	-	1.7808

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RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	224	0.61	169.041100	2:27:28 PM	1.7850	1.7767	1.7738
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	231	0.63	0.510000	11:32:15 AM	1.7500	1.7500	1.8150
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	238	0.65	-	-	-	-	1.8187
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	245	0.67	-	-	-	-	1.8179
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	252	0.69	3.798100	11:33:13 AM	1.8000	1.8000	1.8456
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	259	0.71	-	-	-	-	1.8469
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	262	0.72	220.551000	3:42:18 PM	2.8000	2.9058	2.9747
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	266	0.73	-	-	-	-	1.8600
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	271	0.74	-	-	-	-	2.9720
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	273	0.75	4.082000	11:14:29 AM	1.8500	1.8500	1.8632
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	287	0.79	15.280000	3:20:23 PM	3.0000	3.0576	3.1312
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	294	0.81	-	-	-	-	1.9063
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	301	0.82	-	-	-	-	1.9184
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	315	0.86	-	-	-	-	1.9411
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	322	0.88	0.521000	2:32:22 PM	1.9800	1.9800	1.9536
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	329	0.90	3.597200	11:55:56 AM	2.0000	1.9915	1.9343
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	331	0.91	67.096000	3:45:25 PM	2.9000	3.1519	3.1767
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	336	0.92	19.130000	3:27:45 PM	1.9900	1.9900	1.9834
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	343	0.94	267.865000	3:50:17 PM	1.9800	1.9984	1.9988
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	369	1.01	-	-	-	-	3.2747
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	447	1.22	235.860000	3:44:30 PM	3.9000	3.2217	3.7235
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	473	1.30	2.300000	3:33:49 PM	4.1300	3.9435	3.5621
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	516	1.41	-	-	-	-	3.6210
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	654	1.79	16.900000	2:37:01 PM	3.9500	3.8961	3.7137
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	657	1.80	54.419000	3:34:46 PM	4.2500	4.1447	4.2195
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	696	1.91	1.000000	3:12:51 PM	4.3000	4.3000	4.0451
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	740	2.03	-	-	-	-	4.1443
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	803	2.20	-	-	-	-	4.2634
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	818	2.24	45.300000	10:06:13 AM	4.2250	4.2357	4.2920
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	876	2.40	1.000000	11:12:39 AM	4.8350	4.8350	4.7512
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	901	2.47	-	-	-	-	4.4488
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,048	2.87	2,171.400000	3:54:44 PM	4.9325	4.9401	4.9356
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,053	2.88	16.700000	11:25:47 AM	5.0500	5.0368	4.7162
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,055	2.89	-	-	-	-	4.7400
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,175	3.22	1,042.850000	2:23:05 PM	4.9500	4.6588	4.7023

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,203	3.29	14.000000	2:08:33 PM	5.0850	5.0779	5.2694
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,244	3.41	-	-	-	-	5.0442
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,284	3.52	-	-	-	-	5.1054
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,335	3.66	-	-	-	-	5.1835
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,361	3.73	6.400000	11:17:16 AM	5.6000	5.4300	5.2433
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,414	3.87	19.250000	3:57:33 PM	5.2550	5.2829	5.5925
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,579	4.32	7.500000	10:14:05 AM	5.6000	5.5000	5.5158
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,609	4.41	2.000000	10:51:39 AM	5.7500	5.7500	5.5475
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,657	4.54	-	-	-	-	5.6078
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,741	4.77	-	-	-	-	5.7069
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,744	4.78	180.080000	3:25:22 PM	5.3500	5.3505	5.3443
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,805	4.94	-	-	-	-	5.6569
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,834	5.02	213.987000	3:23:55 PM	5.7000	5.7919	5.7999
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,930	5.28	-	-	-	-	5.8968
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,128	5.83	-	-	-	-	6.0672
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,159	5.91	0.282053	3:35:41 PM	6.4500	6.4177	6.2355
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,271	6.22	5.150000	3:36:12 PM	6.3750	6.3993	6.1906
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,385	6.53	-	-	-	-	6.2401
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,422	6.63	0.021000	2:58:08 PM	6.5000	6.5000	6.0801
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,551	6.98	4.280000	2:33:05 PM	6.3500	6.3141	6.4218
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,924	8.01	-	-	-	-	6.5973
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,967	8.12	-	-	-	-	6.3656
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,986	8.18	-	-	-	-	6.5382
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,168	8.67	-	-	-	-	6.6031
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,342	9.15	0.087000	3:04:53 PM	6.6000	6.6000	6.5622
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,345	9.16	-	-	-	-	6.3631
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,420	9.36	-	-	-	-	6.6654
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,527	9.66	1,778.910000	3:35:34 PM	6.7900	6.8186	6.8235
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,540	9.69	-	-	-	-	6.6833
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,568	9.77	-	-	-	-	6.6874
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,778	10.34	-	-	-	-	6.6813
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,841	10.52	-	-	-	-	6.6720
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,953	10.82	-	-	-	-	6.6250
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,547	12.45	-	-	-	-	6.5423
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,876	13.35	-	-	-	-	6.4780

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,953	13.56	-	-	-	-	6.4293
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,241	14.35	-	-	-	-	6.4539
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,472	14.98	-	-	-	-	6.4297
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,562	15.23	-	-	-	-	6.4260
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,631	15.42	4.704000	2:56:46 PM	6.6375	6.6096	6.4280
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,752	15.75	-	-	-	-	6.4275
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,088	16.67	42.000000	10:36:20 AM	6.2050	6.6931	6.3500
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,682	18.29	-	-	-	-	6.7128
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,991	19.14	-	-	-	-	7.1337