

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 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	5	0.01	-	-	-	-	1.0219
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	12	0.03	-	-	-	-	0.9955
RPGGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	19	0.05	39.000000	11:21:30 AM	1.1000	1.1000	1.2576
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	19	0.05	50.000000	9:38:34 AM	1.0000	1.0000	1.0000
RPGGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	26	0.07	175.000000	2:23:54 PM	1.1250	1.1210	1.1793
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	26	0.07	-	-	-	-	0.9725
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	33	0.09	1.005000	10:45:25 AM	1.2000	1.2000	0.9123
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	40	0.11	6.000000	11:49:23 AM	0.9000	0.9000	1.3356
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	47	0.13	2.000000	10:39:46 AM	1.0000	1.0000	0.9456
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	54	0.15	5.010000	10:50:22 AM	0.9300	0.9300	1.0472
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	61	0.17	-	-	-	-	1.0502
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	68	0.19	-	-	-	-	1.0878
RPGGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	73	0.20	-	-	-	-	1.3017
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	75	0.21	-	-	-	-	1.2043
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	82	0.23	-	-	-	-	1.0855
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	89	0.24	-	-	-	-	0.9695
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	96	0.26	2.000000	9:46:17 AM	1.0500	1.0500	1.1039
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	103	0.28	4.023000	10:22:23 AM	1.0300	1.0300	1.0964
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	110	0.30	-	-	-	-	1.1054
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	117	0.32	14.910000	2:12:32 PM	1.1250	1.0950	1.1056
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	124	0.34	400.646000	10:48:54 AM	1.1200	1.0789	1.0980
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	131	0.36	3.630000	3:49:03 PM	1.1350	1.1350	1.1484
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	138	0.38	59.000000	10:36:15 AM	1.0850	1.0886	1.1386
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	145	0.40	350.000000	10:20:59 AM	1.1150	1.1150	1.1509
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	152	0.42	1.597000	10:16:05 AM	1.1500	1.1500	1.1896
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	159	0.44	-	-	-	-	1.2133
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	166	0.45	2.000000	10:16:01 AM	1.1650	1.1650	1.2560
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	173	0.47	38.152000	2:23:24 PM	1.1900	1.1900	1.3000
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	180	0.49	4.010000	11:49:32 AM	1.1750	1.1999	1.2661
RPGGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	185	0.51	-	-	-	-	1.4017
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	187	0.51	-	-	-	-	1.3026
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	194	0.53	-	-	-	-	1.3010
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	201	0.55	-	-	-	-	1.3531
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	208	0.57	-	-	-	-	1.4000

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RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	214	0.59	-	-	-	-	1.6792
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	215	0.59	2.011000	10:28:00 AM	1.3000	1.3000	1.3107
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	222	0.61	-	-	-	-	1.3677
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	229	0.63	-	-	-	-	1.3738
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	236	0.65	-	-	-	-	1.4020
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	243	0.67	-	-	-	-	1.4196
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	250	0.68	-	-	-	-	1.4373
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	256	0.70	-	-	-	-	1.7769
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	257	0.70	-	-	-	-	1.4822
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	264	0.72	-	-	-	-	1.4931
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	271	0.74	-	-	-	-	1.3945
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	278	0.76	2.000000	3:38:57 PM	1.5000	1.5000	1.5217
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	285	0.78	7.000000	10:33:24 AM	1.5250	1.5250	1.5425
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	290	0.79	-	-	-	-	1.8491
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	292	0.80	-	-	-	-	1.5408
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	299	0.82	-	-	-	-	1.5180
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	306	0.84	400.000000	10:18:11 AM	1.5600	1.5600	1.5647
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	313	0.86	400.000000	10:18:20 AM	1.5750	1.5750	1.5750
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	320	0.88	938.996000	11:41:04 AM	1.6100	1.6053	1.6068
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	327	0.90	-	-	-	-	1.6050
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	333	0.91	-	-	-	-	1.6169
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	338	0.93	41.000000	10:32:52 AM	2.3000	2.3000	2.1373
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	340	0.93	154.000000	11:28:43 AM	1.7250	1.7511	1.7049
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	341	0.93	573.170000	11:42:35 AM	1.6200	1.6247	1.6249
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	348	0.95	17.030000	10:25:33 AM	1.6250	1.6103	1.6308
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	407	1.11	-	-	-	-	2.1901
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	416	1.14	-	-	-	-	2.1100
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	432	1.18	-	-	-	-	2.0900
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	476	1.30	215.900000	11:24:58 AM	2.2500	2.2662	2.2478
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	514	1.41	-	-	-	-	2.2870
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	592	1.62	-	-	-	-	2.6870
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	618	1.69	393.900000	3:16:50 PM	2.5250	2.5010	2.5099
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	661	1.81	-	-	-	-	2.5526
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	799	2.19	30.505000	2:43:47 PM	2.6500	2.4422	2.7000

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RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	802	2.20	2.000000	9:27:45 AM	2.6000	2.6000	2.9451
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	841	2.30	-	-	-	-	2.6580
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	885	2.42	-	-	-	-	2.9205
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	948	2.60	-	-	-	-	3.0194
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	963	2.64	-	-	-	-	3.0455
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,021	2.80	-	-	-	-	3.1260
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,046	2.86	-	-	-	-	3.1732
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,198	3.28	-	-	-	-	3.5537
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,200	3.29	-	-	-	-	3.3990
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,320	3.61	50.505000	2:44:29 PM	3.7500	3.6003	3.6041
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,348	3.69	-	-	-	-	3.7790
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,389	3.80	-	-	-	-	3.6670
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,429	3.91	-	-	-	-	3.7237
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,480	4.05	-	-	-	-	3.7913
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,506	4.12	-	-	-	-	3.8423
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,559	4.27	100.100000	3:37:49 PM	3.8500	3.8511	3.8533
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,724	4.72	0.500000	10:08:08 AM	4.0000	4.0000	4.0769
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,754	4.80	-	-	-	-	4.1120
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,802	4.93	-	-	-	-	4.1683
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,886	5.16	-	-	-	-	4.2426
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,950	5.34	-	-	-	-	4.4500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,979	5.42	2748.300000	3:53:54 PM	4.4500	4.4017	4.4540
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,075	5.68	-	-	-	-	4.3884
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,273	6.22	-	-	-	-	4.5048
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,304	6.31	50.000000	2:38:10 PM	4.3750	4.3750	4.3750
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,416	6.62	-	-	-	-	4.6000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,530	6.93	-	-	-	-	4.6154
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,567	7.03	42.000000	2:58:11 PM	4.3500	4.3500	4.5109
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,069	8.40	-	-	-	-	4.7537
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,112	8.52	-	-	-	-	4.7522
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,131	8.57	-	-	-	-	4.7648
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,313	9.07	-	-	-	-	4.7948
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,487	9.55	-	-	-	-	4.7582
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,490	9.56	305.100000	3:11:22 PM	4.6000	4.6124	4.6244

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,565	9.76	-	-	-	-	4.8146
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,685	10.09	-	-	-	-	4.8243
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,713	10.17	-	-	-	-	4.8262
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,923	10.74	2.000000	10:43:37 AM	4.8800	4.8800	4.8393
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,986	10.91	-	-	-	-	4.8432
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,098	11.22	-	-	-	-	4.9312
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,692	12.85	-	-	-	-	4.9142
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,021	13.75	-	-	-	-	4.9446
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,098	13.96	-	-	-	-	4.9506
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,386	14.75	-	-	-	-	4.9637
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,617	15.38	-	-	-	-	4.9792
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,707	15.63	-	-	-	-	4.9869
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,776	15.81	7.300000	11:25:55 AM	4.9000	4.9890	5.0255
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,897	16.15	-	-	-	-	5.0045
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,233	17.07	-	-	-	-	5.0440
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,827	18.69	-	-	-	-	5.0870
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,136	19.54	-	-	-	-	5.0919