

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	1	0.00	-	-	-	-	-
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	8	0.02	15.000000	11:39:25 AM	0.9500	0.9400	1.0145
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	15	0.04	400.590000	11:07:11 AM	1.1700	1.1700	1.1734
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	15	0.04	-	-	-	-	1.0000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	22	0.06	607.300000	3:14:42 PM	1.0500	1.1291	1.1512
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	22	0.06	0.541000	11:53:34 AM	1.0000	1.0000	0.9644
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	29	0.08	129.108000	3:01:24 PM	1.0500	1.0053	1.0000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	36	0.10	5.000000	11:20:23 AM	0.9250	0.9250	1.2403
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	43	0.12	10.000000	11:54:44 AM	1.0000	1.0000	0.9458
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	50	0.14	5.500000	3:08:33 PM	0.9250	0.9250	1.0473
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	57	0.16	-	-	-	-	1.0499
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	64	0.18	35.870000	2:58:56 PM	1.0000	1.0245	1.0757
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	69	0.19	-	-	-	-	1.2747
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	71	0.19	131.920000	2:59:18 PM	1.0000	1.0681	1.0500
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	78	0.21	32.542000	3:37:57 PM	1.0100	1.0198	1.0753
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	85	0.23	-	-	-	-	0.9978
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	92	0.25	5,515.515500	3:59:45 PM	1.0500	1.0621	1.0608
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	99	0.27	-	-	-	-	1.0893
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	106	0.29	3.709000	11:35:48 AM	1.0700	1.0624	1.1054
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	113	0.31	10.850000	2:45:11 PM	1.1000	1.1000	1.1042
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	120	0.33	29.236000	3:37:24 PM	1.1500	1.0814	1.1067
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	127	0.35	3.617000	3:46:16 PM	1.0750	1.0750	1.1486
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	134	0.37	1.186000	10:17:35 AM	1.0600	1.0600	1.1386
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	141	0.39	111.250000	3:15:21 PM	1.1250	1.1232	1.1102
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	148	0.41	80.860000	10:51:38 AM	1.1500	1.1500	1.1641
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	155	0.42	38.870000	3:21:50 PM	1.2000	1.1756	1.2133
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	162	0.44	22.050000	2:46:50 PM	1.2000	1.2000	1.2398
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	169	0.46	-	-	-	-	1.3000
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	176	0.48	1.010000	3:55:18 PM	1.0000	1.1114	1.2555
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	181	0.50	-	-	-	-	1.3907
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	183	0.50	1,186.422000	3:48:03 PM	1.2000	1.2317	1.2302
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	190	0.52	-	-	-	-	1.2874
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	197	0.54	-	-	-	-	1.3276
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	204	0.56	-	-	-	-	1.3922
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	210	0.58	-	-	-	-	1.6530
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	211	0.58	39.857000	3:51:14 PM	1.2750	1.2779	1.3093
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	218	0.60	-	-	-	-	1.3529
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	225	0.62	-	-	-	-	1.3621
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	232	0.64	-	-	-	-	1.3863
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	239	0.65	2.012000	10:59:16 AM	1.2750	1.2750	1.4033

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RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	246	0.67	1.000000	10:21:08 AM	1.3500	1.3500	1.4203
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	252	0.69	-	-	-	-	1.7433
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	253	0.69	60.000000	3:47:52 PM	1.3900	1.3900	1.3900
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	260	0.71	-	-	-	-	1.4682
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	267	0.73	-	-	-	-	1.3984
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	274	0.75	16.078000	10:46:08 AM	1.4750	1.4750	1.5228
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	281	0.77	102.340000	2:47:33 PM	1.4750	1.4750	1.5075
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	286	0.78	0.270000	11:25:12 AM	2.0900	2.0900	1.8128
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	288	0.79	-	-	-	-	1.5216
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	295	0.81	3.220000	11:50:25 AM	1.5000	1.5000	1.5181
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	302	0.83	-	-	-	-	1.5704
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	309	0.85	-	-	-	-	1.5750
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	316	0.87	2.170000	2:43:42 PM	1.5500	1.5850	1.6068
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	323	0.88	57.442100	2:18:24 PM	1.5000	1.5254	1.6050
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	329	0.90	470.000000	3:47:55 PM	1.5700	1.5700	1.5825
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	334	0.91	201.600000	11:15:35 AM	2.1800	1.9024	1.9798
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	336	0.92	98.100000	11:02:39 AM	1.7500	1.7500	1.7580
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	337	0.92	256.000000	2:59:40 PM	1.5800	1.5995	1.6059
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	344	0.94	451.720000	11:27:38 AM	1.5650	1.5827	1.5857
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	365	1.00	777.083600	3:05:57 PM	1.5850	1.5876	1.6422
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	403	1.10	606.196100	2:39:42 PM	2.2500	2.1011	2.1196
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	412	1.13	-	-	-	-	2.0669
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	428	1.17	600.000000	3:47:20 PM	2.0600	2.0867	2.0739
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	472	1.29	-	-	-	-	2.3485
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	510	1.40	-	-	-	-	2.2426
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	588	1.61	281.437000	2:46:27 PM	2.5500	2.5325	2.5376
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	614	1.68	590.000000	2:43:44 PM	2.5500	2.4959	2.5142
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	657	1.80	-	-	-	-	2.5062
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	795	2.18	452.710000	3:11:20 PM	2.5500	2.5056	2.5050
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	798	2.19	-	-	-	-	2.6038
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	837	2.29	-	-	-	-	2.6538
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	881	2.41	-	-	-	-	2.8876
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	944	2.59	-	-	-	-	2.9920
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	959	2.63	-	-	-	-	3.0186
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,017	2.78	-	-	-	-	3.1078
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,042	2.85	-	-	-	-	3.1545
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,194	3.27	-	-	-	-	3.4991
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,196	3.27	-	-	-	-	3.3961
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,316	3.60	583.535000	3:32:03 PM	3.5900	3.6294	3.6052
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,344	3.68	10.000000	3:04:26 PM	3.7000	3.7000	3.7745

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,385	3.79	-	-	-	-	3.6836
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,425	3.90	-	-	-	-	3.7444
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,476	4.04	-	-	-	-	3.8175
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,502	4.11	-	-	-	-	3.9582
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,555	4.26	570.000000	2:26:14 PM	3.8600	3.8962	3.8754
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,720	4.71	3.120000	3:05:13 PM	4.0000	4.0881	4.1161
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,750	4.79	-	-	-	-	4.1528
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,798	4.92	-	-	-	-	4.2116
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,882	5.15	0.500000	3:37:55 PM	4.4300	4.4300	4.2895
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,946	5.33	104.000000	11:17:09 AM	4.4985	4.4759	4.4992
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,975	5.41	6,628.628000	3:55:13 PM	4.5425	4.5263	4.5087
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,071	5.67	-	-	-	-	4.4366
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,269	6.21	-	-	-	-	4.5574
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,300	6.30	165.000000	2:24:04 PM	4.5750	4.5523	4.5280
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,412	6.60	155.000000	3:34:06 PM	4.5000	4.5674	4.5410
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,526	6.92	-	-	-	-	4.6659
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,563	7.02	-	-	-	-	4.5272
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,065	8.39	-	-	-	-	4.7959
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,108	8.51	50.000000	11:03:25 AM	4.8500	4.8500	4.8506
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,127	8.56	-	-	-	-	4.8060
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,309	9.06	-	-	-	-	4.8333
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,483	9.54	-	-	-	-	4.8089
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,486	9.54	195.000000	3:31:24 PM	4.7500	4.7218	4.6919
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,561	9.75	-	-	-	-	4.8471
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,681	10.08	-	-	-	-	4.8543
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,709	10.16	0.200000	2:51:24 PM	4.9500	4.9500	4.8561
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,919	10.73	-	-	-	-	4.8690
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,982	10.90	-	-	-	-	4.8729
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,094	11.21	15.000000	3:47:53 PM	4.8000	4.8000	4.9344
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,688	12.84	-	-	-	-	4.9355
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,017	13.74	-	-	-	-	4.9622
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,094	13.95	-	-	-	-	4.9677
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,382	14.74	-	-	-	-	4.9816
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,613	15.37	-	-	-	-	4.9969
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,703	15.61	-	-	-	-	5.0044
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,772	15.80	4.470000	10:17:49 AM	4.9800	4.9800	5.0321
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,893	16.13	-	-	-	-	5.0211
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,229	17.05	-	-	-	-	5.0571
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,823	18.68	-	-	-	-	5.0968
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,132	19.53	2.000000	2:00:32 PM	5.0000	5.0000	5.1021