

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 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	2	0.01	-	-	-	-	-
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	9	0.03	-	-	-	-	1.0839
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	16	0.04	-	-	-	-	0.6892
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	23	0.06	-	-	-	-	0.6460
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	30	0.08	31.100000	10:19:22 AM	0.7500	0.7418	0.6458
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	37	0.10	200.000000	2:09:45 PM	0.6000	0.6000	0.6054
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	42	0.12	-	-	-	-	1.4391
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	44	0.12	292.000000	2:09:28 PM	0.6000	0.6032	0.6111
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	51	0.14	2.135000	9:50:31 AM	0.6000	0.6000	0.6811
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	58	0.16	-	-	-	-	0.7174
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	65	0.18	-	-	-	-	0.7090
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	72	0.20	2.700000	11:44:10 AM	0.6750	0.6750	0.8250
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	79	0.22	454.185000	3:45:01 PM	0.6250	0.6593	0.6653
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	86	0.24	889.766700	3:28:51 PM	0.6850	0.6841	0.6839
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	93	0.26	616.593000	3:49:37 PM	0.6900	0.6998	0.6967
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	100	0.27	87.031000	3:42:16 PM	0.7250	0.7236	0.7770
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	107	0.29	15.100000	10:29:44 AM	0.8000	0.8000	0.7605
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	114	0.31	23.740000	2:25:47 PM	0.7500	0.7481	0.8969
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	121	0.33	8.540000	10:38:56 AM	0.8000	0.8000	0.8614
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	128	0.35	2.550000	10:38:44 AM	0.8000	0.8000	0.8784
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	135	0.37	25.827000	2:15:04 PM	0.8100	0.8098	0.8940
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	142	0.39	-	-	-	-	0.9590
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	149	0.41	-	-	-	-	0.9521
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	154	0.42	39.000000	2:46:19 PM	1.1500	1.1212	1.5264
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	156	0.43	124.235000	3:56:32 PM	1.0100	1.0042	1.0437
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	163	0.45	58.500000	2:36:07 PM	1.0650	1.0262	1.0459
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	170	0.47	71.224000	3:41:27 PM	1.0500	1.0623	1.0705
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	177	0.49	311.274000	3:34:54 PM	1.0100	1.0388	1.0599
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	183	0.50	-	-	-	-	1.7160
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	184	0.50	25.100000	3:19:40 PM	1.0100	1.0100	1.0198
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	191	0.52	2.200000	3:54:40 PM	1.0650	1.0650	1.0921
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	198	0.54	-	-	-	-	1.1099
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	205	0.56	2.000000	10:58:42 AM	1.0800	1.0800	1.1288
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	212	0.58	-	-	-	-	1.1472

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RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	219	0.60	-	-	-	-	1.1655
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	225	0.62	-	-	-	-	1.7254
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	226	0.62	-	-	-	-	1.1838
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	233	0.64	-	-	-	-	1.2033
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	240	0.66	3.139000	11:28:31 AM	1.1250	1.1250	1.1942
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	247	0.68	-	-	-	-	1.2424
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	254	0.70	170.138000	2:34:46 PM	1.2250	1.2250	1.2324
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	259	0.71	-	-	-	-	1.7327
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	261	0.72	-	-	-	-	1.2763
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	268	0.73	8.198000	3:40:29 PM	1.2500	1.2500	1.3199
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	275	0.75	571.377000	3:17:45 PM	1.3500	1.3500	1.3446
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	282	0.77	905.310000	3:07:42 PM	1.3500	1.3501	1.3519
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	289	0.79	-	-	-	-	1.3600
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	296	0.81	10.433000	2:21:18 PM	1.3400	1.3452	1.3466
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	302	0.83	-	-	-	-	1.3937
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	307	0.84	1613.500000	3:24:42 PM	1.6750	1.6817	1.6944
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	309	0.85	-	-	-	-	1.7336
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	310	0.85	-	-	-	-	1.4000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	317	0.87	4.624000	3:18:45 PM	1.3500	1.3500	1.3871
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	338	0.93	1.047000	11:37:03 AM	1.4000	1.4000	1.4118
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	345	0.95	57.650000	2:07:43 PM	1.4000	1.4042	1.4120
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	352	0.96	48.576000	3:10:04 PM	1.4100	1.4093	1.4110
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	359	0.98	287.777000	3:44:48 PM	1.4000	1.4164	1.4108
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	376	1.03	19.500000	11:32:28 AM	1.6500	1.6962	1.8725
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	385	1.05	-	-	-	-	1.8983
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	401	1.10	-	-	-	-	1.8848
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	445	1.22	34.300000	11:40:01 AM	1.7000	1.7000	2.0000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	483	1.32	-	-	-	-	2.0770
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	561	1.54	1.200000	11:27:19 AM	2.5000	2.5000	2.0547
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	587	1.61	-	-	-	-	2.3534
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	630	1.73	-	-	-	-	2.3451
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	768	2.10	2445.828000	3:58:03 PM	2.4950	2.4867	2.4773
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	771	2.11	-	-	-	-	2.6500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	810	2.22	-	-	-	-	2.6593

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	854	2.34	-	-	-	-	2.7493
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	917	2.51	-	-	-	-	2.8620
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	932	2.55	0.100000	3:56:43 PM	3.1500	3.1500	2.8890
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	990	2.71	3.070000	3:57:26 PM	3.1500	3.1207	3.0665
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,015	2.78	-	-	-	-	3.0374
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,167	3.20	0.040000	3:57:45 PM	3.4750	3.4750	3.3068
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,169	3.20	-	-	-	-	3.3028
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,289	3.53	212.005000	2:31:00 PM	3.3500	3.3465	3.3642
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,317	3.61	247.000000	3:57:17 PM	3.4500	3.4478	3.4410
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,358	3.72	-	-	-	-	3.6148
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,398	3.83	-	-	-	-	3.6808
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,449	3.97	-	-	-	-	3.7650
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,475	4.04	50.000000	11:34:29 AM	3.9700	3.9700	3.9999
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,528	4.18	570.520000	3:37:09 PM	3.9300	3.9350	3.9250
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,693	4.64	39.000000	11:00:40 AM	4.2000	4.2008	4.0952
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,723	4.72	11.100000	11:27:31 AM	4.2500	4.2500	4.1353
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,771	4.85	-	-	-	-	4.1995
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,855	5.08	-	-	-	-	4.2998
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,919	5.25	20.118000	3:01:09 PM	4.3500	4.3500	4.5067
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,948	5.33	2114.400000	3:57:32 PM	4.3000	4.3012	4.3006
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,044	5.60	-	-	-	-	4.4728
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,242	6.14	-	-	-	-	4.5499
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,273	6.22	9.000000	2:14:02 PM	4.6700	4.6700	4.6241
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,385	6.53	574.260000	3:39:24 PM	4.7200	4.7588	4.7640
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,499	6.84	-	-	-	-	4.7663
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,536	6.94	-	-	-	-	4.9455
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,038	8.32	-	-	-	-	4.9050
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,081	8.44	50.000000	3:26:50 PM	4.9000	4.9000	4.9030
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,100	8.49	-	-	-	-	4.9126
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,282	8.99	-	-	-	-	4.9350
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,456	9.46	103.750000	3:46:13 PM	4.7750	4.7968	4.7750
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,459	9.47	416.200000	3:47:56 PM	4.8000	4.8568	4.8274
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,534	9.68	-	-	-	-	4.9386
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,641	9.97	1194.000000	3:53:26 PM	4.8750	4.8964	4.8905

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,654	10.00	-	-	-	-	4.9400
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,682	10.08	25.000000	3:15:00 PM	4.9000	4.9000	4.9398
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,892	10.66	-	-	-	-	4.9381
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,955	10.83	-	-	-	-	4.9376
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,067	11.14	23.495000	3:10:44 PM	5.0000	5.0000	4.9464
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,661	12.76	-	-	-	-	4.9665
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,990	13.66	-	-	-	-	4.9916
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,067	13.87	-	-	-	-	4.9976
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,355	14.66	-	-	-	-	5.0093
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,586	15.29	36.900000	-	-	-	5.0150
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,676	15.54	-	-	-	-	5.0163
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,745	15.73	15.750000	3:08:44 PM	5.0500	5.0244	5.0188
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,866	16.06	-	-	-	-	5.0189
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,202	16.98	-	-	-	-	4.9991
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,796	18.61	-	-	-	-	5.0102
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,105	19.45	-	-	-	-	5.0107