

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 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	7	0.02	6.900000	10:28:47 AM	0.6000	0.6000	0.9873
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	14	0.04	906.200000	11:16:42 AM	0.6250	0.6457	0.6515
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	21	0.06	-	-	-	-	0.6281
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	28	0.08	70.000000	2:38:32 PM	0.6450	0.6450	0.6450
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	35	0.10	634.970000	2:02:18 PM	0.6750	0.6034	0.6092
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	40	0.11	-	-	-	-	1.5407
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	42	0.12	472.160000	2:55:01 PM	0.6000	0.6447	0.6272
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	49	0.13	-	-	-	-	0.6625
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	56	0.15	-	-	-	-	0.6955
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	63	0.17	-	-	-	-	0.6918
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	70	0.19	5.110000	2:51:09 PM	0.6750	0.6938	0.7905
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	77	0.21	615.971000	2:37:33 PM	0.6250	0.6611	0.6639
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	84	0.23	746.450000	3:51:56 PM	0.6850	0.6827	0.6805
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	91	0.25	1943.301000	3:41:59 PM	0.6900	0.6958	0.6964
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	98	0.27	210.642200	3:47:49 PM	0.7200	0.7179	0.7137
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	105	0.29	125.100000	2:11:16 PM	0.8000	0.8000	0.7752
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	112	0.31	64.017000	3:11:25 PM	0.7750	0.7906	0.8684
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	119	0.33	31.790000	3:51:09 PM	0.8000	0.8000	0.8435
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	126	0.35	39.220000	3:31:16 PM	0.8800	0.8797	0.8617
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	133	0.36	41.612400	2:31:09 PM	0.8500	0.8087	0.8901
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	140	0.38	19.072000	3:41:31 PM	0.8000	0.8000	0.9363
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	147	0.40	0.500000	2:48:23 PM	0.8500	0.8500	0.9349
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	152	0.42	-	-	-	-	1.5649
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	154	0.42	585.631000	3:17:29 PM	1.0000	1.0110	1.0146
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	161	0.44	179.889000	3:28:06 PM	1.0250	1.0248	1.0360
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	168	0.46	484.742000	3:57:21 PM	1.0100	1.0309	1.0529
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	175	0.48	795.465000	3:29:06 PM	1.0350	1.0330	1.0503
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	181	0.50	-	-	-	-	1.7212
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	182	0.50	910.932000	3:52:58 PM	1.0250	1.0167	1.0160
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	189	0.52	-	-	-	-	1.0768
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	196	0.54	-	-	-	-	1.0960
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	203	0.56	0.100000	2:31:29 PM	1.1000	1.1000	1.1161
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	210	0.58	-	-	-	-	1.1357
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	217	0.59	-	-	-	-	1.1553

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RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	223	0.61	-	-	-	-	1.7325
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	224	0.61	2.380000	3:30:35 PM	1.1500	1.1395	1.1748
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	231	0.63	1.120000	2:10:09 PM	1.2000	1.2000	1.1954
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	238	0.65	12.657000	11:22:22 AM	1.1250	1.1218	1.1925
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	245	0.67	3.718000	10:36:57 AM	1.1250	1.1250	1.2365
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	252	0.69	31.550000	3:28:45 PM	1.2000	1.2000	1.2324
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	257	0.70	-	-	-	-	1.7410
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	259	0.71	-	-	-	-	1.2735
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	266	0.73	78.633000	3:34:37 PM	1.2500	1.2500	1.3137
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	273	0.75	1.322000	11:28:34 AM	1.3250	1.3250	1.3446
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	280	0.77	9.331000	3:09:29 PM	1.3500	1.3489	1.3523
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	287	0.79	3.000000	9:20:38 AM	1.3450	1.3450	1.3555
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	294	0.81	2.031000	2:07:24 PM	1.3500	1.3500	1.3466
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	300	0.82	3.886000	11:01:13 AM	1.3500	1.3519	1.3850
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	305	0.84	127.797000	3:54:04 PM	1.6550	1.6844	1.6946
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	307	0.84	-	-	-	-	1.7525
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	308	0.84	10.083000	11:33:40 AM	1.3500	1.3500	1.3923
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	315	0.86	21.411000	2:58:21 PM	1.3500	1.3500	1.3817
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	336	0.92	86.416000	11:34:25 AM	1.3950	1.3956	1.4012
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	343	0.94	10.500000	11:30:50 AM	1.4000	1.3952	1.4120
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	350	0.96	97.591000	3:24:26 PM	1.4100	1.4091	1.4107
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	357	0.98	150.680000	3:50:32 PM	1.4050	1.4051	1.4095
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	364	1.00	481.145000	3:18:25 PM	1.4000	1.4055	1.4065
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	374	1.02	18.500000	3:56:48 PM	1.7950	1.8212	1.8485
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	383	1.05	-	-	-	-	1.9122
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	399	1.09	-	-	-	-	1.9059
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	443	1.21	36.230000	2:53:50 PM	1.9500	1.9500	2.0000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	481	1.32	-	-	-	-	2.0881
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	559	1.53	6.550000	3:39:25 PM	2.2000	2.2000	2.0530
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	585	1.60	-	-	-	-	2.3581
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	628	1.72	0.200000	10:54:47 AM	2.4250	2.4250	2.3519
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	766	2.10	821.785000	3:57:46 PM	2.5000	2.4955	2.5078
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	769	2.11	0.500000	9:59:15 AM	2.5000	2.5000	2.6000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	808	2.21	-	-	-	-	2.6616

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	852	2.33	-	-	-	-	2.7474
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	915	2.51	-	-	-	-	2.8570
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	930	2.55	-	-	-	-	2.8832
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	988	2.71	-	-	-	-	3.0447
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,013	2.77	-	-	-	-	3.0276
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,165	3.19	-	-	-	-	3.2896
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,167	3.20	-	-	-	-	3.2868
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,287	3.52	706.314000	3:42:06 PM	3.3550	3.3560	3.3567
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,315	3.60	-	-	-	-	3.4413
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,356	3.71	-	-	-	-	3.5924
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,396	3.82	-	-	-	-	3.6570
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,447	3.96	-	-	-	-	3.7395
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,473	4.03	31.200000	3:23:42 PM	4.0585	4.0304	5.9302
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,526	4.18	8543.500000	3:45:33 PM	4.0600	4.0593	4.0603
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,691	4.63	42.000000	3:46:14 PM	4.1000	4.1121	4.0695
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,721	4.71	57.000000	3:46:52 PM	4.1250	4.1689	4.1096
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,769	4.84	-	-	-	-	4.1737
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,853	5.07	-	-	-	-	4.2746
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,917	5.25	-	-	-	-	4.5046
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,946	5.33	1830.990000	3:50:17 PM	4.3000	4.3133	4.3052
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,042	5.59	-	-	-	-	4.4466
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,240	6.13	115.000000	3:44:45 PM	4.4000	4.4000	4.4000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,271	6.22	-	-	-	-	4.6312
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,383	6.52	121.000000	2:52:47 PM	4.8000	4.7260	4.7513
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,497	6.84	-	-	-	-	4.7292
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,534	6.94	50.000000	3:39:44 PM	4.7000	4.7000	4.7000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,036	8.31	-	-	-	-	4.8607
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,079	8.43	-	-	-	-	4.9012
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,098	8.48	-	-	-	-	4.8687
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,280	8.98	-	-	-	-	4.8921
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,454	9.46	63.913000	3:25:47 PM	4.8000	4.7586	4.7612
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,457	9.47	425.000000	3:27:57 PM	4.7100	4.7405	4.7299
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,532	9.67	-	-	-	-	4.8994
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,639	9.96	1303.449000	3:11:43 PM	4.8800	4.8787	4.8914

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,652	10.00	-	-	-	-	4.9026
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,680	10.08	12.000000	10:22:43 AM	5.0000	5.0000	4.9030
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,890	10.65	-	-	-	-	4.9056
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,953	10.82	-	-	-	-	4.9064
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,065	11.13	11.000000	10:22:54 AM	4.9750	4.9750	4.9159
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,659	12.76	-	-	-	-	4.9459
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,988	13.66	-	-	-	-	4.9781
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,065	13.87	-	-	-	-	4.9861
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,353	14.66	-	-	-	-	5.0093
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,584	15.29	-	-	-	-	5.0239
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,674	15.54	-	-	-	-	5.0283
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,743	15.72	0.840000	3:00:32 PM	4.9250	4.9250	5.0329
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,864	16.06	-	-	-	-	5.0377
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,200	16.98	25.200000	-	-	-	4.9894
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,794	18.60	-	-	-	-	5.1093
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,103	19.45	-	-	-	-	5.1123