

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	2	0.01	-	-	-	-	-
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	9	0.03	500.000000	11:12:39 AM	0.6500	0.6500	0.6500
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	16	0.04	500.500000	3:08:44 PM	0.6750	0.6250	0.6250
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	23	0.06	5.075000	11:32:09 AM	0.6250	0.6250	0.6450
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	30	0.08	300.000000	11:02:53 AM	0.5850	0.5850	0.5991
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	35	0.10	-	-	-	-	1.1157
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	37	0.10	510.000000	2:40:56 PM	0.6100	0.6737	0.6557
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	44	0.12	-	-	-	-	0.6551
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	51	0.14	-	-	-	-	0.6825
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	58	0.16	95.000000	9:45:02 AM	0.7000	0.7000	0.7000
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	65	0.18	629.001000	2:42:04 PM	0.6500	0.6957	0.6971
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	72	0.20	122.456000	3:09:06 PM	0.6250	0.6660	0.6664
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	79	0.22	31.322000	3:12:07 PM	0.7000	0.6990	0.6858
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	86	0.24	191.076000	3:56:24 PM	0.6975	0.6992	0.6970
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	93	0.26	9.430000	3:18:29 PM	0.7000	0.7000	0.7017
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	100	0.27	3.500000	3:50:29 PM	0.8750	0.8750	0.7753
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	107	0.29	6.582000	2:18:15 PM	0.8000	0.8000	0.8000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	114	0.31	22.800000	3:31:16 PM	0.8000	0.8160	0.8938
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	121	0.33	-	-	-	-	0.8100
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	128	0.35	-	-	-	-	0.8787
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	135	0.37	0.503000	2:38:42 PM	0.8000	0.8000	0.9145
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	142	0.39	-	-	-	-	0.9213
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	147	0.40	50.500000	2:38:14 PM	1.2500	1.1510	1.1500
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	149	0.41	7.020000	10:57:11 AM	0.9750	0.9750	1.0172
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	156	0.43	3.117000	2:57:13 PM	0.9800	0.9976	1.0378
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	163	0.45	14.174100	2:44:02 PM	1.0000	1.0081	1.0529
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	170	0.47	43.138000	3:05:01 PM	1.0000	1.0013	1.0274
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	176	0.48	-	-	-	-	1.3455
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	177	0.49	33.442000	3:20:13 PM	1.0100	1.0131	1.0144
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	184	0.50	166.988000	2:21:57 PM	1.0175	1.0176	1.0175
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	191	0.52	-	-	-	-	1.0765
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	198	0.54	-	-	-	-	1.0974
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	205	0.56	-	-	-	-	1.1181
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	212	0.58	-	-	-	-	1.1387

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RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	218	0.60	-	-	-	-	1.4346
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	219	0.60	-	-	-	-	1.1593
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	226	0.62	-	-	-	-	1.1806
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	233	0.64	-	-	-	-	1.1875
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	240	0.66	-	-	-	-	1.2231
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	247	0.68	7.838000	3:50:37 PM	1.3000	1.2585	1.2323
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	252	0.69	-	-	-	-	1.5125
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	254	0.70	-	-	-	-	1.2630
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	261	0.72	-	-	-	-	1.2963
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	268	0.73	6.854000	2:03:42 PM	1.2750	1.3307	1.3543
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	275	0.75	117.964000	3:58:56 PM	1.3500	1.3354	1.3375
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	282	0.77	-	-	-	-	1.3458
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	289	0.79	0.800000	2:23:19 PM	1.3500	1.3500	1.3466
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	295	0.81	-	-	-	-	1.3695
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	300	0.82	120.000000	3:59:34 PM	1.6500	1.6919	1.7065
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	302	0.83	-	-	-	-	1.6191
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	303	0.83	8.180000	3:47:05 PM	1.3950	1.3950	1.3776
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	310	0.85	1.600000	11:38:49 AM	1.3750	1.3750	1.3842
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	331	0.91	0.500000	2:38:57 PM	1.4050	1.4050	1.4012
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	338	0.93	1.710000	2:23:21 PM	1.4200	1.4058	1.4120
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	345	0.95	3.500000	3:21:57 PM	1.4100	1.4083	1.4107
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	352	0.96	195.333000	3:16:14 PM	1.4100	1.4090	1.4090
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	359	0.98	410.696000	3:50:49 PM	1.4060	1.4084	1.4075
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	369	1.01	556.000000	2:24:21 PM	1.7900	1.7396	1.7318
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	378	1.04	-	-	-	-	1.7986
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	394	1.08	2007.700200	11:10:40 AM	1.7750	1.7538	1.7753
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	438	1.20	50.000000	2:20:28 PM	1.8000	1.8000	1.8042
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	476	1.30	-	-	-	-	1.9926
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	554	1.52	1.200000	10:53:22 AM	2.6800	2.6333	2.0422
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	580	1.59	0.600000	10:51:24 AM	2.3000	2.3000	2.2116
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	623	1.71	-	-	-	-	2.2836
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	761	2.08	8.905000	3:37:37 PM	2.5200	2.4941	2.5093
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	764	2.09	20.200000	11:36:15 AM	2.5650	2.5653	2.5750
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	803	2.20	-	-	-	-	2.6273

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	847	2.32	-	-	-	-	2.7157
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	910	2.49	-	-	-	-	2.8343
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	925	2.53	-	-	-	-	2.8626
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	983	2.69	-	-	-	-	3.0087
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,008	2.76	-	-	-	-	3.0188
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,160	3.18	-	-	-	-	3.2803
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,162	3.18	-	-	-	-	3.2946
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,282	3.51	828.500000	3:16:42 PM	3.4000	3.4074	3.4073
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,310	3.59	0.500000	10:33:45 AM	3.4250	3.4250	3.4182
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,351	3.70	-	-	-	-	3.6098
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,391	3.81	-	-	-	-	3.6765
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,442	3.95	-	-	-	-	3.7616
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,468	4.02	-	-	-	-	4.0603
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,521	4.16	4564.220000	3:46:42 PM	4.0250	4.0299	4.0208
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,686	4.62	0.506000	3:52:33 PM	4.0000	4.0000	4.0816
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,716	4.70	-	-	-	-	4.1201
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,764	4.83	-	-	-	-	4.1816
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,848	5.06	-	-	-	-	4.2796
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,912	5.24	-	-	-	-	4.4392
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,941	5.31	259.357000	3:54:16 PM	4.3150	4.2768	4.2750
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,037	5.58	-	-	-	-	4.4384
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,235	6.12	-	-	-	-	4.3966
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,266	6.20	-	-	-	-	4.7200
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,378	6.51	525.000000	3:22:06 PM	4.7000	4.6976	4.7018
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,492	6.82	-	-	-	-	4.7116
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,529	6.92	2.000000	2:37:42 PM	4.8000	4.8000	4.6964
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,031	8.30	-	-	-	-	4.8652
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,074	8.42	266.540000	3:56:58 PM	4.8400	4.8391	4.8098
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,093	8.47	-	-	-	-	4.8776
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,275	8.97	-	-	-	-	4.9140
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,449	9.44	1.500000	2:31:13 PM	4.9000	4.9083	4.7627
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,452	9.45	2.000000	9:58:36 AM	4.8550	4.8550	4.7677
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,527	9.66	-	-	-	-	4.9554
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,634	9.95	5.065000	2:30:05 PM	4.8750	4.8765	5.0500

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,647	9.99	-	-	-	-	4.9749
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,675	10.06	3.000000	2:28:42 PM	5.0000	5.0000	4.9774
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,885	10.64	-	-	-	-	4.9927
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,948	10.81	-	-	-	-	4.9973
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,060	11.12	49.000000	11:54:31 AM	4.9750	4.9750	5.0088
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,654	12.74	-	-	-	-	5.0402
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,983	13.64	-	-	-	-	5.0512
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,060	13.85	-	-	-	-	5.0528
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,348	14.64	-	-	-	-	5.0510
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,579	15.27	-	-	-	-	5.0516
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,669	15.52	-	-	-	-	5.0536
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,738	15.71	5.000000	11:50:17 AM	5.0900	5.0900	5.0559
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,859	16.04	-	-	-	-	5.0583
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,195	16.96	-	-	-	-	5.0348
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,789	18.59	-	-	-	-	5.1005
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,098	19.43	-	-	-	-	5.0980