

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	1	0.00	-	-	-	-	-
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	8	0.02	500.000000	11:23:22 AM	0.5750	0.5750	0.5926
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	15	0.04	-	-	-	-	0.6250
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	22	0.06	-	-	-	-	0.6450
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	29	0.08	-	-	-	-	0.5991
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	34	0.09	-	-	-	-	1.0439
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	36	0.10	389.800000	11:18:21 AM	0.6000	0.6075	0.6069
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	43	0.12	15.081000	3:00:24 PM	0.6000	0.6499	0.6348
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	50	0.14	-	-	-	-	0.6627
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	57	0.16	90.306000	10:33:35 AM	0.6150	0.6150	0.6516
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	64	0.18	108.440000	3:30:15 PM	0.6500	0.6883	0.6956
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	71	0.19	13.183000	10:51:03 AM	0.6250	0.6250	0.6664
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	78	0.21	182.498000	3:56:19 PM	0.7000	0.6985	0.6893
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	85	0.23	1043.844000	3:44:48 PM	0.7000	0.7047	0.7019
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	92	0.25	1022.943000	3:14:16 PM	0.7150	0.7146	0.7134
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	99	0.27	2.540000	11:24:32 AM	0.7500	0.7500	0.7752
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	106	0.29	496.392000	3:56:11 PM	0.7750	0.7749	0.7826
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	113	0.31	308.829000	3:55:09 PM	0.8250	0.8316	0.8348
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	120	0.33	0.240000	3:07:21 PM	0.9000	0.9000	0.8100
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	127	0.35	24.419000	2:21:33 PM	0.8000	0.8000	0.8710
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	134	0.37	2.006000	9:23:46 AM	0.8000	0.8000	0.9062
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	141	0.39	11.000000	3:08:01 PM	0.8250	0.8250	0.9152
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	146	0.40	50.300000	10:17:38 AM	1.0750	1.0750	1.0818
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	148	0.41	43.870000	11:35:35 AM	0.9000	0.9000	1.0172
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	155	0.42	7.524000	2:41:07 PM	0.9800	0.9800	1.0378
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	162	0.44	36.350000	2:53:48 PM	1.0100	1.0138	1.0529
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	169	0.46	29.702000	3:23:55 PM	1.0000	1.0060	1.0274
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	175	0.48	-	-	-	-	1.3203
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	176	0.48	44.805000	2:58:13 PM	1.0155	1.0165	1.0141
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	183	0.50	631.605400	3:59:18 PM	1.0150	1.0143	1.0149
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	190	0.52	-	-	-	-	1.0742
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	197	0.54	-	-	-	-	1.0948
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	204	0.56	-	-	-	-	1.1152
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	211	0.58	-	-	-	-	1.1356

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RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	217	0.59	-	-	-	-	1.4140
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	218	0.60	-	-	-	-	1.1560
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	225	0.62	-	-	-	-	1.1769
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	232	0.64	-	-	-	-	1.1849
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	239	0.65	-	-	-	-	1.2187
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	246	0.67	3.795000	10:31:32 AM	1.2000	1.2000	1.2323
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	251	0.69	-	-	-	-	1.4957
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	253	0.69	1.000000	2:10:14 PM	1.2250	1.2250	1.2583
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	260	0.71	34.402000	2:36:16 PM	1.2900	1.2842	1.2901
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	267	0.73	21.020000	11:16:30 AM	1.3500	1.2786	1.3540
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	274	0.75	193.556000	3:04:09 PM	1.3500	1.3391	1.3329
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	281	0.77	-	-	-	-	1.3411
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	288	0.79	6.039000	3:26:17 PM	1.3500	1.3417	1.3466
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	294	0.81	-	-	-	-	1.3652
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	299	0.82	36.240000	3:04:48 PM	1.8000	1.7061	1.7507
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	301	0.82	-	-	-	-	1.6113
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	302	0.83	5.902000	3:27:36 PM	1.3950	1.3950	1.3740
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	309	0.85	-	-	-	-	1.3814
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	330	0.90	110.322000	2:51:16 PM	1.4000	1.4000	1.4004
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	337	0.92	-	-	-	-	1.4120
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	344	0.94	29.084000	11:06:02 AM	1.4100	1.4100	1.4107
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	351	0.96	27.169000	2:28:08 PM	1.3950	1.4063	1.4089
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	358	0.98	68.112000	11:55:08 AM	1.4075	1.4065	1.4078
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	365	1.00	210.746000	3:29:54 PM	1.4050	1.3763	1.4157
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	368	1.01	12.500000	2:48:06 PM	1.8000	1.7360	1.7122
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	377	1.03	-	-	-	-	1.7905
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	393	1.08	6.900000	11:45:41 AM	1.7300	1.7594	1.7651
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	437	1.20	-	-	-	-	1.8141
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	475	1.30	-	-	-	-	1.9873
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	553	1.51	3.500000	2:48:48 PM	2.4500	2.4500	2.0477
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	579	1.59	5.000000	10:44:34 AM	2.2450	2.2450	2.2464
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	622	1.70	-	-	-	-	2.2825
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	760	2.08	111.110000	3:38:32 PM	2.5000	2.4819	2.4961
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	763	2.09	94.500000	3:54:04 PM	2.6000	2.5349	2.6000

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	802	2.20	-	-	-	-	2.6303
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	846	2.32	-	-	-	-	2.7184
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	909	2.49	-	-	-	-	2.8374
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	924	2.53	1.000000	11:23:35 AM	2.9000	2.9000	2.8658
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	982	2.69	-	-	-	-	3.0087
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,007	2.76	-	-	-	-	3.0224
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,159	3.17	-	-	-	-	3.2884
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,161	3.18	-	-	-	-	3.2993
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,281	3.51	60.700000	2:53:43 PM	3.4400	3.4089	3.4105
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,309	3.58	0.950000	3:25:58 PM	3.5000	3.4895	3.4689
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,350	3.70	-	-	-	-	3.6157
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,390	3.81	-	-	-	-	3.6827
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,441	3.95	-	-	-	-	3.7681
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,467	4.02	50.100000	2:15:35 PM	4.0500	4.0499	4.0297
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,520	4.16	1844.500000	3:41:49 PM	4.0300	4.0279	4.0613
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,685	4.61	1.600000	11:40:55 AM	4.1300	4.1300	4.0866
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,715	4.70	2.000000	11:31:36 AM	4.2500	4.2500	4.1248
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,763	4.83	-	-	-	-	4.1859
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,847	5.06	-	-	-	-	4.2834
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,911	5.23	413.000000	2:59:12 PM	4.3500	4.2862	4.3201
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,940	5.31	523.110000	3:46:43 PM	4.2800	4.2862	4.2838
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,036	5.57	-	-	-	-	4.4388
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,234	6.12	-	-	-	-	4.3960
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,265	6.20	-	-	-	-	4.7058
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,377	6.51	100.000000	2:55:50 PM	4.7500	4.7500	4.7187
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,491	6.82	-	-	-	-	4.7094
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,528	6.92	0.230000	11:05:43 AM	4.6500	4.6500	4.6957
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,030	8.30	-	-	-	-	4.8750
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,073	8.41	-	-	-	-	4.8289
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,092	8.47	-	-	-	-	4.8892
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,274	8.96	-	-	-	-	4.9310
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,448	9.44	1.000000	11:07:27 AM	4.9000	4.9000	4.7748
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,451	9.45	-	-	-	-	4.7818
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,526	9.65	-	-	-	-	4.9791

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RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,633	9.95	70.000000	2:52:46 PM	5.0750	5.0589	5.1000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,646	9.98	4.980000	11:08:45 AM	5.0000	5.0000	5.0017
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,674	10.06	4.000000	10:51:46 AM	5.0000	5.0000	5.0048
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,884	10.63	-	-	-	-	5.0224
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,947	10.81	-	-	-	-	5.0277
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,059	11.11	-	-	-	-	5.0401
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,653	12.74	-	-	-	-	5.0815
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,982	13.64	-	-	-	-	5.1013
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,059	13.85	-	-	-	-	5.1052
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,347	14.64	-	-	-	-	5.1029
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,578	15.27	-	-	-	-	5.0983
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,668	15.52	-	-	-	-	5.0967
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,737	15.71	12.860000	3:40:16 PM	5.2000	5.2030	5.0962
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,858	16.04	-	-	-	-	5.0938
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,194	16.96	10.762000	2:39:24 PM	4.9000	4.9000	5.0625
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,788	18.59	7.500000	2:08:35 PM	5.1000	5.0800	5.1001
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,097	19.43	-	-	-	-	5.1048