

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 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	7	0.02	-	-	-	-	0.5926
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	14	0.04	-	-	-	-	0.6250
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	21	0.06	-	-	-	-	0.6495
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	28	0.08	3.001000	3:45:13 PM	0.6300	0.6300	0.6005
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	33	0.09	-	-	-	-	1.0161
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	35	0.10	340.000000	3:57:31 PM	0.6100	0.6100	0.6083
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	42	0.12	4.054000	2:58:50 PM	0.6050	0.6050	0.6365
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	49	0.13	6.000000	9:33:03 AM	0.6500	0.6500	0.6644
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	56	0.15	-	-	-	-	0.6516
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	63	0.17	138.100100	11:36:20 AM	0.6150	0.6381	0.6766
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	70	0.19	220.219500	11:22:59 AM	0.6250	0.6264	0.6383
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	77	0.21	71.147000	3:57:52 PM	0.7750	0.7231	0.7069
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	84	0.23	241.848100	3:15:30 PM	0.7750	0.7161	0.7024
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	91	0.25	2169.541000	3:46:30 PM	0.7225	0.7389	0.7404
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	98	0.27	11.000000	2:14:32 PM	0.7500	0.7500	0.7752
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	105	0.29	71.550000	3:34:10 PM	0.8250	0.8126	0.7825
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	112	0.31	-	-	-	-	0.8348
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	119	0.33	413.870600	3:33:43 PM	0.8400	0.8927	0.8850
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	126	0.35	164.710000	3:37:50 PM	0.9250	0.9410	0.9465
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	133	0.36	-	-	-	-	0.9074
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	140	0.38	0.900000	2:18:40 PM	0.9000	0.9000	0.9167
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	145	0.40	-	-	-	-	1.0568
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	147	0.40	113.125000	3:17:20 PM	1.0100	0.9073	0.9493
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	154	0.42	6.000000	2:07:32 PM	0.9800	0.9883	1.0378
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	161	0.44	24.410200	10:59:35 AM	1.0000	0.9922	1.0529
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	168	0.46	37.946600	2:40:33 PM	1.0000	1.0001	1.0337
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	174	0.48	-	-	-	-	1.3397
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	175	0.48	542.326000	2:43:11 PM	1.0125	1.0162	1.0151
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	182	0.50	388.515900	3:11:50 PM	1.0160	1.0159	1.0151
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	189	0.52	-	-	-	-	1.0702
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	196	0.54	-	-	-	-	1.0912
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	203	0.56	-	-	-	-	1.1119
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	210	0.58	-	-	-	-	1.1327
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	216	0.59	-	-	-	-	1.4346

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RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	217	0.59	-	-	-	-	1.1534
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	224	0.61	-	-	-	-	1.1746
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	231	0.63	40.402000	2:38:35 PM	1.1100	1.1249	1.1841
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	238	0.65	0.680000	10:46:34 AM	1.1250	1.1250	1.2170
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	245	0.67	22.664000	3:02:25 PM	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	250	0.68	-	-	-	-	1.5171
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	252	0.69	-	-	-	-	1.2574
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	259	0.71	2.198000	10:56:11 AM	1.2900	1.2900	1.2885
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	266	0.73	41.610000	3:10:07 PM	1.2750	1.2786	1.3536
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	273	0.75	30.353000	11:09:40 AM	1.3500	1.3500	1.3331
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	280	0.77	-	-	-	-	1.3415
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	287	0.79	50.928000	2:02:15 PM	1.3500	1.3421	1.3465
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	293	0.80	22.481000	2:28:20 PM	1.3700	1.3685	1.3644
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	298	0.82	147.636000	3:41:13 PM	1.7125	1.7041	1.7836
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	300	0.82	-	-	-	-	1.6034
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	301	0.82	43.546000	2:07:18 PM	1.3950	1.3950	1.3731
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	308	0.84	8.885000	3:03:11 PM	1.3500	1.3655	1.3804
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	329	0.90	30.116400	2:41:39 PM	1.4100	1.4068	1.4004
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	336	0.92	-	-	-	-	1.4120
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	343	0.94	12.632000	2:48:59 PM	1.4100	1.4075	1.4107
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	350	0.96	18.812000	11:09:33 AM	1.4100	1.4100	1.4089
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	357	0.98	72.532500	2:54:09 PM	1.4100	1.4091	1.4081
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	364	1.00	276.574000	3:36:34 PM	1.4070	1.4060	1.4060
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	367	1.01	1754.800000	3:06:04 PM	1.8500	1.8101	1.7903
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	376	1.03	-	-	-	-	1.8135
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	392	1.07	54.400000	11:31:26 AM	1.8250	1.8141	1.7576
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	436	1.19	9.000000	11:46:30 AM	1.8550	1.8550	1.8407
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	474	1.30	-	-	-	-	2.0116
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	552	1.51	1.500000	11:31:46 AM	2.4000	2.4000	2.0821
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	578	1.58	21.900000	10:07:29 AM	2.3250	2.3250	2.2656
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	621	1.70	-	-	-	-	2.3088
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	759	2.08	3696.705000	3:34:06 PM	2.5500	2.5459	2.5525
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	762	2.09	464.000000	3:20:34 PM	2.5750	2.5735	2.5750
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	801	2.19	-	-	-	-	2.6598

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	845	2.31	-	-	-	-	2.7482
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	908	2.49	-	-	-	-	2.8682
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	923	2.53	-	-	-	-	2.8968
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	981	2.69	12.960000	11:38:54 AM	3.1250	3.1057	3.0375
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,006	2.75	-	-	-	-	3.0549
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,158	3.17	-	-	-	-	3.3252
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,160	3.18	-	-	-	-	3.3354
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,280	3.50	941.170000	3:55:58 PM	3.4500	3.4370	3.4397
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,308	3.58	102.000000	3:58:03 PM	3.4750	3.4743	3.4751
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,349	3.69	-	-	-	-	3.6578
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,389	3.80	-	-	-	-	3.7261
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,440	3.94	-	-	-	-	3.8131
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,466	4.01	-	-	-	-	4.0381
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,519	4.16	8082.221000	3:56:29 PM	4.1670	4.1285	4.1650
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,684	4.61	58.640000	2:40:46 PM	4.5500	4.5500	4.1418
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,714	4.69	3.000000	2:31:54 PM	4.4000	4.4000	4.1812
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,762	4.82	0.221000	11:15:51 AM	4.1000	4.1000	4.2442
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,846	5.05	-	-	-	-	4.3450
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,910	5.23	-	-	-	-	4.3154
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,939	5.31	3913.800000	3:58:33 PM	4.5000	4.4641	4.5002
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,035	5.57	-	-	-	-	4.5020
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,233	6.11	0.500000	2:25:30 PM	4.7500	4.7500	4.3953
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,264	6.20	-	-	-	-	4.7020
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,376	6.51	164.030000	3:24:06 PM	4.9000	4.9000	4.9000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,490	6.82	-	-	-	-	4.7802
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,527	6.92	3.600000	2:35:28 PM	4.6750	4.6750	4.7703
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,029	8.29	-	-	-	-	4.9757
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,072	8.41	5.162000	10:50:40 AM	4.8500	4.8500	4.8376
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,091	8.46	-	-	-	-	4.9954
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,273	8.96	-	-	-	-	5.0534
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,447	9.44	32.000000	-	-	-	4.9251
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,450	9.45	-	-	-	-	4.8193
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,525	9.65	-	-	-	-	5.1379
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,632	9.94	3238.732600	3:55:56 PM	5.2950	5.2099	5.2972

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,645	9.98	-	-	-	-	5.1782
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,673	10.06	1.000000	11:13:59 AM	5.1500	5.1500	5.1830
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,883	10.63	-	-	-	-	5.2062
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,946	10.80	-	-	-	-	5.2131
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,058	11.11	7.258500	3:59:07 PM	5.3500	5.2122	5.2245
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,652	12.74	5.340000	-	-	-	5.2246
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,981	13.64	-	-	-	-	5.2184
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,058	13.85	0.390000	9:55:46 AM	5.2500	5.2500	5.2161
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,346	14.64	-	-	-	-	5.1942
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,577	15.27	-	-	-	-	5.1750
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,667	15.52	-	-	-	-	5.1679
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,736	15.70	39.070000	2:56:56 PM	5.3500	5.2277	5.1632
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,857	16.04	-	-	-	-	5.1534
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,193	16.96	5.760000	-	-	-	5.1020
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,787	18.58	19.350000	3:05:46 PM	5.2050	5.2025	5.1060
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,096	19.43	1.000000	11:11:32 AM	5.2000	5.2000	5.1076