

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	1	0.00	-	-	-	-	-
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	8	0.02	31.800000	11:40:16 AM	0.6750	0.6120	0.6292
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	15	0.04	-	-	-	-	0.6403
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	22	0.06	-	-	-	-	0.5940
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	27	0.07	1.000000	2:36:30 PM	1.0000	1.0000	1.0403
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	29	0.08	311.540000	3:15:35 PM	0.6000	0.6000	0.6052
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	36	0.10	-	-	-	-	0.6287
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	43	0.12	8.500000	11:26:58 AM	0.7250	0.6544	0.6574
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	50	0.14	-	-	-	-	0.6482
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	57	0.16	758.621000	3:57:04 PM	0.6800	0.6875	0.6888
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	64	0.18	6.077000	2:42:18 PM	0.6750	0.6750	0.6914
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	71	0.19	28.610000	3:31:45 PM	0.7000	0.7444	0.6910
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	78	0.21	71.222000	3:45:30 PM	0.7530	0.7346	0.7349
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	85	0.23	64.746000	2:35:13 PM	0.7530	0.7625	0.7497
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	92	0.25	913.821000	3:06:09 PM	0.8000	0.7997	0.8000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	99	0.27	4.310000	11:41:24 AM	0.8000	0.8000	0.7832
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	106	0.29	-	-	-	-	0.8348
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	113	0.31	10.065000	3:23:05 PM	0.9500	0.9317	0.8850
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	120	0.33	32.240000	3:22:41 PM	0.9250	0.8502	0.9500
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	127	0.35	0.205000	2:23:55 PM	0.8000	0.8000	0.9055
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	134	0.37	8.100000	11:58:53 AM	1.0000	1.0000	0.9203
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	139	0.38	1.000000	2:35:15 PM	1.3000	1.3000	1.0970
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	141	0.39	4.500000	2:51:48 PM	0.9000	0.9000	0.9492
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	148	0.41	11.220000	2:18:12 PM	0.9800	0.9800	1.0113
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	155	0.42	-	-	-	-	1.0303
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	162	0.44	17.765000	2:55:29 PM	1.0200	1.0017	1.0313
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	168	0.46	-	-	-	-	1.3878
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	169	0.46	13.100000	2:36:30 PM	1.0150	1.0118	1.0233
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	176	0.48	38.496000	3:15:58 PM	1.0250	1.0252	1.0558
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	183	0.50	544.292000	3:54:35 PM	0.9000	1.0550	1.0560
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	190	0.52	-	-	-	-	1.0946
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	197	0.54	-	-	-	-	1.1157
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	204	0.56	-	-	-	-	1.1368
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	210	0.58	-	-	-	-	1.4912

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RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	211	0.58	-	-	-	-	1.1578
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	218	0.60	-	-	-	-	1.1792
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	225	0.62	4.532000	2:47:32 PM	1.1000	1.1000	1.1250
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	232	0.64	-	-	-	-	1.2219
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	239	0.65	8.280000	3:05:19 PM	1.2000	1.2076	1.2369
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	244	0.67	-	-	-	-	1.5825
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	246	0.67	-	-	-	-	1.2634
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	253	0.69	0.503000	10:19:35 AM	1.3300	1.3300	1.2902
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	260	0.71	85.618000	3:46:30 PM	1.3500	1.3500	1.3552
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	267	0.73	-	-	-	-	1.3543
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	274	0.75	-	-	-	-	1.3537
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	281	0.77	0.308000	2:14:50 PM	1.3000	1.3000	1.4000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	287	0.79	-	-	-	-	1.3763
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	292	0.80	619.020000	3:25:14 PM	1.7000	1.6850	1.7341
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	294	0.81	4.688000	2:30:49 PM	1.7000	1.7000	1.6093
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	295	0.81	1.000000	2:16:34 PM	1.3950	1.3950	1.3871
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	302	0.83	-	-	-	-	1.3965
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	323	0.88	6.500000	11:36:29 AM	1.4000	1.4000	1.3988
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	330	0.90	-	-	-	-	1.4292
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	337	0.92	13.502000	2:49:26 PM	1.4750	1.4750	1.4250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	344	0.94	6.000000	11:11:57 AM	1.4205	1.4205	1.4095
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	351	0.96	3.020000	2:59:48 PM	1.4060	1.4154	1.4134
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	358	0.98	12.728000	2:36:25 PM	1.4300	1.4263	1.4698
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	361	0.99	75.000000	2:00:45 PM	1.9750	1.9660	1.9634
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	365	1.00	253.548200	3:39:10 PM	1.4950	1.4542	1.4808
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	370	1.01	-	-	-	-	1.9097
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	386	1.06	-	-	-	-	1.7462
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	430	1.18	2.500000	2:35:58 PM	2.0100	2.0180	2.0500
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	468	1.28	-	-	-	-	2.1206
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	546	1.50	46.145000	11:24:51 AM	2.6000	2.6000	2.0896
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	572	1.57	-	-	-	-	2.5001
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	615	1.68	-	-	-	-	2.4369
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	753	2.06	766.200000	3:47:14 PM	2.5700	2.6127	2.5900
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	756	2.07	25.105000	3:35:47 PM	2.5750	2.6012	2.8539

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	795	2.18	-	-	-	-	2.8078
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	839	2.30	-	-	-	-	2.8956
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	902	2.47	-	-	-	-	3.0177
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	917	2.51	1.000000	11:07:29 AM	3.1250	3.1250	3.0468
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	975	2.67	11.660000	3:13:27 PM	3.2000	3.1017	3.1759
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,000	2.74	-	-	-	-	3.2076
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,152	3.15	45.000000	10:19:34 AM	3.4407	3.4407	3.4855
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,154	3.16	-	-	-	-	3.4927
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,274	3.49	184.710000	3:46:27 PM	3.3500	3.4946	3.5148
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,302	3.57	-	-	-	-	3.8255
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,343	3.68	-	-	-	-	3.8158
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,383	3.79	-	-	-	-	3.8841
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,434	3.93	-	-	-	-	3.9713
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,460	4.00	-	-	-	-	4.1507
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,513	4.14	0.300000	10:57:14 AM	4.1750	4.1750	4.3509
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,678	4.59	10.000000	11:58:47 AM	4.4565	4.4859	4.3069
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,708	4.68	5.300000	2:00:57 PM	4.7500	4.7358	4.3470
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,756	4.81	-	-	-	-	4.4110
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,840	5.04	-	-	-	-	4.5175
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,904	5.21	-	-	-	-	4.5069
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,933	5.29	62.292000	2:48:24 PM	4.8000	4.7198	4.6529
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,029	5.56	-	-	-	-	4.6934
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,227	6.10	-	-	-	-	4.6632
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,258	6.18	0.200000	11:01:24 AM	4.9700	4.9700	4.9501
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,370	6.49	1.000000	11:24:36 AM	5.1000	5.1000	4.9240
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,484	6.80	-	-	-	-	5.0129
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,521	6.90	148.600000	3:10:00 PM	5.0350	5.0002	4.9994
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,023	8.28	-	-	-	-	5.2198
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,066	8.39	4.320000	2:19:41 PM	5.0250	5.0250	5.1638
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,085	8.45	-	-	-	-	5.2377
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,267	8.95	-	-	-	-	5.2903
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,441	9.42	30.800000	2:19:20 PM	5.1500	5.1500	5.4249
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,444	9.43	-	-	-	-	4.8880
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,519	9.64	-	-	-	-	5.3442

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RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,626	9.93	10.000000	10:31:21 AM	5.2500	5.2500	5.2574
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,639	9.96	-	-	-	-	5.3690
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,667	10.04	51.591390	11:19:54 AM	5.5500	5.3081	5.3719
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,877	10.62	-	-	-	-	5.3736
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,940	10.79	-	-	-	-	5.3741
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,052	11.09	-	-	-	-	5.3753
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,646	12.72	-	-	-	-	5.3569
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,975	13.62	-	-	-	-	5.3494
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,052	13.83	-	-	-	-	5.3476
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,340	14.62	-	-	-	-	5.3359
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,571	15.25	10.000000	10:58:21 AM	5.3300	5.3300	5.3255
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,661	15.50	-	-	-	-	5.3214
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,730	15.69	11.775000	3:56:15 PM	5.5000	5.5389	5.3186
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,851	16.02	-	-	-	-	5.3128
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,187	16.94	-	-	-	-	5.2904
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,781	18.57	-	-	-	-	5.2846
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,090	19.41	1.020000	11:22:47 AM	5.3300	5.3300	5.2864