

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 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	5	0.01	-	-	-	-	0.6475
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	12	0.03	5.000000	10:01:21 AM	0.7000	0.7000	0.6790
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	19	0.05	788.967000	3:22:06 PM	0.6500	0.6592	0.6622
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	24	0.07	-	-	-	-	1.0145
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	26	0.07	525.000000	3:23:40 PM	0.6750	0.6690	0.6459
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	33	0.09	-	-	-	-	0.6287
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	40	0.11	-	-	-	-	0.6893
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	47	0.13	-	-	-	-	0.6853
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	54	0.15	621.952000	3:13:47 PM	0.8000	0.7625	0.7750
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	61	0.17	1120.000000	3:28:36 PM	0.7650	0.7696	0.7750
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	68	0.19	4.004000	2:49:26 PM	0.7000	0.7000	0.7157
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	75	0.21	1.417000	9:22:34 AM	0.7500	0.7500	0.7339
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	82	0.23	13.480000	3:07:41 PM	0.8100	0.8100	0.7841
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	89	0.24	230.124000	3:33:38 PM	0.8750	0.8595	0.8501
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	96	0.26	7.000000	11:40:48 AM	0.8550	0.8550	0.7832
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	103	0.28	-	-	-	-	0.8348
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	110	0.30	14.027000	3:19:17 PM	0.8250	0.8250	0.8850
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	117	0.32	-	-	-	-	0.9406
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	124	0.34	-	-	-	-	0.9071
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	131	0.36	2.400000	10:18:51 AM	0.9250	0.9250	0.9210
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	136	0.37	1.000000	2:07:23 PM	1.3500	1.3500	1.0558
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	138	0.38	24.247000	3:34:17 PM	0.8350	0.8951	0.9455
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	145	0.40	1.500000	10:12:56 AM	1.0000	1.0000	0.9946
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	152	0.42	26.463000	11:03:46 AM	1.0500	1.0500	0.9956
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	159	0.44	3.022000	3:31:04 PM	1.0000	1.0000	1.0124
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	165	0.45	-	-	-	-	1.4308
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	166	0.45	7.608000	2:29:04 PM	1.0250	1.0247	1.0233
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	173	0.47	59.810000	2:35:53 PM	1.0550	1.0542	1.0431
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	180	0.49	120.310000	3:31:10 PM	1.0750	1.0590	1.0570
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	187	0.51	-	-	-	-	1.0761
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	194	0.53	-	-	-	-	1.0970
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	201	0.55	-	-	-	-	1.1179
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	207	0.57	50.150000	10:17:45 AM	1.6200	1.6200	1.5747
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	208	0.57	-	-	-	-	1.1388
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	215	0.59	-	-	-	-	1.1599
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	222	0.61	-	-	-	-	1.1250
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	229	0.63	-	-	-	-	1.2021
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	236	0.65	3.007000	3:04:54 PM	1.2000	1.2000	1.2200
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	241	0.66	-	-	-	-	1.6003
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	243	0.67	-	-	-	-	1.2434

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RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	250	0.68	-	-	-	-	1.2686
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	257	0.70	-	-	-	-	1.3517
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	264	0.72	-	-	-	-	1.3532
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	271	0.74	1.000000	3:31:05 PM	1.3500	1.3500	1.3316
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	278	0.76	25.305000	2:09:20 PM	1.3350	1.3350	1.4000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	284	0.78	2.000000	2:55:01 PM	1.3750	1.3750	1.3608
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	289	0.79	465.221000	3:12:06 PM	1.8150	1.7040	1.6829
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	291	0.80	117.400000	10:18:19 AM	1.8800	1.8800	1.7612
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	292	0.80	-	-	-	-	1.3745
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	299	0.82	25.400000	10:45:39 AM	1.3750	1.3848	1.3500
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	320	0.88	-	-	-	-	1.4000
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	327	0.90	-	-	-	-	1.4302
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	334	0.91	0.354000	2:43:32 PM	1.4760	1.4760	1.4250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	341	0.93	-	-	-	-	1.4126
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	348	0.95	12.800000	10:40:53 AM	1.3750	1.3750	1.4698
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	355	0.97	6.300000	2:44:06 PM	1.4250	1.4262	1.5605
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	358	0.98	1383.110000	2:59:21 PM	1.9750	1.9587	1.9860
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	362	0.99	72.410000	3:10:16 PM	1.4650	1.4627	1.4600
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	367	1.01	-	-	-	-	1.9034
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	383	1.05	64.000000	3:57:25 PM	1.9850	1.9498	1.9686
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	427	1.17	-	-	-	-	1.9877
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	465	1.27	-	-	-	-	2.1133
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	543	1.49	23.370000	2:53:46 PM	2.7500	2.6963	2.0867
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	569	1.56	-	-	-	-	2.2674
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	612	1.68	-	-	-	-	2.4280
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	750	2.05	268.000000	3:28:48 PM	2.7000	2.6216	2.6426
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	753	2.06	2.500000	2:00:51 PM	2.6200	2.6240	2.7009
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	792	2.17	7.000000	9:59:55 AM	2.7750	2.7321	2.8063
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	836	2.29	-	-	-	-	2.8986
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	899	2.46	-	-	-	-	3.0281
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	914	2.50	-	-	-	-	3.0696
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	972	2.66	-	-	-	-	3.1906
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	997	2.73	-	-	-	-	3.2296
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,149	3.15	-	-	-	-	3.5278
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,151	3.15	-	-	-	-	3.5343
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,271	3.48	1021.766000	11:53:12 AM	3.6000	3.5890	3.5773
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,299	3.56	-	-	-	-	3.8805
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,340	3.67	-	-	-	-	3.8820
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,380	3.78	-	-	-	-	3.9556
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,431	3.92	-	-	-	-	4.0494

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,457	3.99	2.000000	9:24:12 AM	4.0500	4.0500	4.3875
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,510	4.13	52.768000	2:06:19 PM	4.2000	4.1989	4.3628
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,675	4.59	2.000000	2:36:32 PM	4.5000	4.5000	4.4082
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,705	4.67	2.125000	2:17:02 PM	4.9000	4.8059	4.4507
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,753	4.80	-	-	-	-	4.5188
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,837	5.03	1.000000	10:38:11 AM	4.7500	4.7500	4.6327
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,901	5.21	-	-	-	-	4.5237
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,930	5.28	30.500000	2:57:18 PM	4.7800	4.7013	4.7542
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,026	5.55	-	-	-	-	4.8085
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,224	6.09	-	-	-	-	4.8297
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,255	6.17	-	-	-	-	4.9901
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,367	6.48	105.648000	2:05:14 PM	4.9500	4.9500	4.9891
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,481	6.79	-	-	-	-	5.1166
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,518	6.89	14.106000	11:33:14 AM	5.4500	5.0638	5.0215
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,020	8.27	-	-	-	-	5.2941
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,063	8.39	-	-	-	-	5.2882
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,082	8.44	-	-	-	-	5.3076
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,264	8.94	-	-	-	-	5.3470
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,438	9.41	30.250000	3:54:53 PM	5.4500	5.4504	5.4656
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,441	9.42	-	-	-	-	5.0473
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,516	9.63	-	-	-	-	5.3856
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,623	9.92	-	-	-	-	5.3067
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,636	9.96	-	-	-	-	5.4033
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,664	10.03	2.000000	10:39:34 AM	5.3000	5.3000	5.4061
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,874	10.61	-	-	-	-	5.4122
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,937	10.78	-	-	-	-	5.4140
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,049	11.09	-	-	-	-	5.4184
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,643	12.71	-	-	-	-	5.4303
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,972	13.61	-	-	-	-	5.4368
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,049	13.82	0.600000	11:27:59 AM	5.6500	5.6500	5.4383
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,337	14.61	-	-	-	-	5.4450
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,568	15.24	-	-	-	-	5.4520
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,658	15.49	-	-	-	-	5.4555
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,727	15.68	1.500000	9:17:25 AM	5.6500	5.6500	5.4584
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,848	16.01	-	-	-	-	5.4628
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,184	16.93	-	-	-	-	5.4539
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,778	18.56	-	-	-	-	5.5002
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,087	19.40	2.040000	9:48:10 AM	5.3300	5.3300	5.4972