

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 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	7	0.02	10.000000	11:19:48 AM	0.7500	0.7500	0.7500
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	14	0.04	761.285000	2:46:18 PM	0.8250	0.7123	0.6892
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	19	0.05	-	-	-	-	0.9236
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	21	0.06	6.000000	2:08:19 PM	0.6150	0.6150	0.6649
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	28	0.08	739.232000	3:57:37 PM	0.9500	0.9315	0.8853
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	35	0.10	700.500000	3:05:16 PM	0.9000	0.9429	0.9250
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	42	0.12	215.426200	11:58:27 AM	1.0200	0.8838	0.9292
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	49	0.13	316.918000	2:08:59 PM	0.8000	0.8955	0.8750
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	56	0.15	1,055.000000	3:04:21 PM	0.8500	1.0403	0.9102
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	63	0.17	1,043.458000	3:57:39 PM	0.9750	1.0654	0.9787
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	70	0.19	26.928000	3:39:21 PM	0.8750	0.8992	0.8311
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	77	0.21	96.965000	3:40:53 PM	1.1000	0.8879	0.8436
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	84	0.23	492.755000	3:29:14 PM	0.9500	0.8874	0.8765
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	91	0.25	1,309.167900	3:20:05 PM	0.9100	0.9054	0.8891
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	98	0.27	-	-	-	-	0.9859
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	105	0.29	65.000000	3:01:32 PM	1.1250	1.1250	1.0884
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	112	0.31	501.600000	3:57:34 PM	1.1500	1.1206	1.0750
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	119	0.33	2.554000	10:35:42 AM	0.9000	0.9000	1.0100
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	126	0.35	-	-	-	-	1.0211
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	131	0.36	42.600000	3:45:18 PM	1.5000	1.4894	0.9723
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	133	0.36	70.444000	2:59:36 PM	0.9500	0.9011	0.9000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	140	0.38	21.215000	3:45:22 PM	1.0250	0.9907	1.0500
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	147	0.40	135.207000	11:24:16 AM	1.0250	1.1395	1.1049
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	154	0.42	0.650000	2:58:51 PM	1.0100	1.0100	1.0543
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	160	0.44	-	-	-	-	1.5548
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	161	0.44	19.911000	3:15:45 PM	1.0500	1.0536	1.0233
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	168	0.46	78.514300	3:31:30 PM	1.2500	1.2916	1.2489
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	175	0.48	0.501000	11:36:44 AM	1.0760	1.0760	1.0632
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	182	0.50	715.407700	3:34:50 PM	1.3500	1.1479	1.1468
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	189	0.52	-	-	-	-	1.1525
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	196	0.54	-	-	-	-	1.1694
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	202	0.55	-	-	-	-	1.6789
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	203	0.56	-	-	-	-	1.1864
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	210	0.58	-	-	-	-	1.2034

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RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	217	0.59	1.010000	9:42:45 AM	1.2500	1.2500	1.1250
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	224	0.61	0.500000	3:02:50 PM	1.4500	1.4500	1.2376
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	231	0.63	0.763000	3:35:38 PM	1.4500	1.4500	1.2050
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	236	0.65	-	-	-	-	1.7583
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	238	0.65	-	-	-	-	1.2712
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	245	0.67	82.750000	11:28:46 AM	1.3350	1.3350	1.3307
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	252	0.69	33.035000	3:25:00 PM	1.3700	1.3679	1.3595
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	259	0.71	19.811000	2:45:26 PM	1.4850	1.3881	1.3624
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	266	0.73	4.659000	3:29:51 PM	1.5250	1.5220	1.3418
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	273	0.75	6.731000	3:29:36 PM	1.4500	1.3541	1.4000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	279	0.76	2.809000	2:34:15 PM	1.3850	1.3850	1.3720
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	284	0.78	680.642000	2:43:04 PM	1.8750	1.8254	1.8646
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	286	0.78	2,000.000000	2:05:38 PM	2.1500	2.1500	2.0710
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	287	0.79	32.030000	3:45:45 PM	1.4000	1.4092	1.3867
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	294	0.81	91.787000	10:52:08 AM	1.4000	1.4245	1.4017
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	315	0.86	-	-	-	-	1.4023
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	322	0.88	-	-	-	-	1.4486
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	329	0.90	28.394000	11:57:41 AM	1.4450	1.4522	1.4250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	336	0.92	-	-	-	-	1.4128
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	343	0.94	-	-	-	-	1.5095
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	350	0.96	10.108000	2:45:04 PM	1.4060	1.4060	1.5625
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	353	0.97	992.238400	2:38:41 PM	2.1800	2.0889	2.1280
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	357	0.98	20.000000	9:28:25 AM	1.5000	1.5000	1.4828
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	362	0.99	-	-	-	-	2.0950
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	364	1.00	488.393200	3:25:01 PM	1.5200	1.5181	1.5200
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	378	1.04	50.000000	10:34:11 AM	2.0750	2.0750	2.0517
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	422	1.16	401.230000	3:41:53 PM	2.2750	2.1006	2.0975
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	460	1.26	-	-	-	-	2.3078
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	538	1.47	30.819000	2:59:21 PM	2.5000	2.7944	2.2552
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	564	1.54	-	-	-	-	2.7069
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	607	1.66	-	-	-	-	2.6247
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	745	2.04	489.850000	3:08:45 PM	2.9995	2.8705	2.9299
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	748	2.05	316.650000	3:26:01 PM	3.1000	2.8813	2.9207
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	787	2.16	-	-	-	-	3.0015

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	831	2.28	-	-	-	-	3.0896
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	894	2.45	-	-	-	-	3.2141
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	909	2.49	25.000000	11:40:46 AM	3.3000	3.3000	3.2467
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	967	2.65	-	-	-	-	3.3660
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	992	2.72	-	-	-	-	3.4078
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,144	3.13	-	-	-	-	3.6961
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,146	3.14	-	-	-	-	3.7014
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,266	3.47	203.900000	2:28:29 PM	3.9750	3.9010	3.8771
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,294	3.54	236.000000	3:25:08 PM	3.9000	3.8995	3.8994
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,335	3.66	-	-	-	-	4.0341
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,375	3.77	-	-	-	-	4.1045
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,426	3.90	-	-	-	-	4.1942
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,452	3.98	11.000000	2:24:37 PM	4.5000	4.5091	4.2924
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,505	4.12	228.500000	3:26:56 PM	4.4000	4.4998	4.4999
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,670	4.57	6.000000	2:35:32 PM	4.7750	4.7583	4.5369
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,700	4.65	0.500000	2:55:01 PM	4.7800	4.7800	4.5772
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,748	4.79	-	-	-	-	4.6418
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,832	5.02	-	-	-	-	4.7517
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,896	5.19	-	-	-	-	4.8360
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,925	5.27	31.200000	2:44:55 PM	4.8250	4.7769	5.1338
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,021	5.53	-	-	-	-	4.9075
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,219	6.08	-	-	-	-	4.9688
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,250	6.16	100.000000	9:39:29 AM	5.1500	5.1500	5.1402
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,362	6.47	101.100000	3:21:38 PM	5.0000	5.1978	5.1634
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,476	6.78	-	-	-	-	5.1735
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,513	6.88	8.252640	11:48:43 AM	5.2500	5.1462	4.9988
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,015	8.26	-	-	-	-	5.3162
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,058	8.37	-	-	-	-	5.3999
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,077	8.42	-	-	-	-	5.3266
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,259	8.92	-	-	-	-	5.3570
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,433	9.40	0.330000	3:35:25 PM	5.3250	5.3250	5.2869
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,436	9.41	317.367000	11:50:44 AM	5.3000	5.2819	5.2998
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,511	9.61	-	-	-	-	5.3801
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,618	9.91	76.650000	3:00:14 PM	5.5000	5.2542	5.2729

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,631	9.94	-	-	-	-	5.3900
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,659	10.02	201.135000	10:39:39 AM	5.5500	5.4020	5.4003
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,869	10.59	-	-	-	-	5.3983
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,932	10.77	-	-	-	-	5.4001
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,044	11.07	-	-	-	-	5.4047
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,638	12.70	-	-	-	-	5.4318
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,967	13.60	-	-	-	-	5.4473
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,044	13.81	3.750000	9:42:53 AM	5.5250	5.5250	5.4509
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,332	14.60	-	-	-	-	5.4664
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,563	15.23	-	-	-	-	5.4811
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,653	15.48	-	-	-	-	5.4881
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,722	15.67	17.050000	2:01:59 PM	5.3300	5.3805	5.4936
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,843	16.00	-	-	-	-	5.5029
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,179	16.92	-	-	-	-	5.4918
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,773	18.54	-	-	-	-	5.6776
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,082	19.39	-	-	-	-	5.6666