

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	6	0.02	40.000000	11:15:12 AM	0.9500	0.9500	0.7500
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	13	0.04	117.000000	11:15:09 AM	0.9500	0.7639	0.8451
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	18	0.05	117.000000	11:32:06 AM	1.2000	1.2000	1.2000
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	20	0.06	10.000000	3:19:11 PM	1.4000	1.4000	0.7107
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	27	0.07	-	-	-	-	0.8853
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	34	0.09	40.890000	2:45:38 PM	1.0500	1.0374	0.9248
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	41	0.11	104.000000	11:01:55 AM	0.9000	0.9683	0.9396
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	48	0.13	24.020000	2:59:03 PM	0.6500	0.7250	0.8750
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	55	0.15	101.100000	2:20:07 PM	1.1000	0.9516	0.9938
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	62	0.17	64.672000	2:33:06 PM	1.1500	0.9814	0.9798
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	69	0.19	38.703000	11:42:37 AM	0.8800	0.9088	0.8373
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	76	0.21	808.680000	3:20:36 PM	0.9000	1.2109	0.8828
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	83	0.23	842.531200	2:35:24 PM	1.3000	1.2296	0.8803
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	90	0.25	1242.683100	3:25:40 PM	1.5500	1.4294	0.8945
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	97	0.27	-	-	-	-	0.9859
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	104	0.29	27.800000	3:56:42 PM	0.9250	0.9746	1.1250
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	111	0.30	67.150000	2:26:14 PM	1.2750	1.2750	1.0750
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	118	0.32	2.500000	11:43:40 AM	1.1500	1.1500	1.0313
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	125	0.34	205.400000	2:36:47 PM	1.2500	1.1445	1.1375
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	130	0.36	392.500000	3:22:04 PM	1.6500	1.5576	1.5374
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	132	0.36	26.000000	2:13:30 PM	0.9500	0.9500	0.9000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	139	0.38	2.500000	11:50:01 AM	1.0250	1.0250	1.0500
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	146	0.40	15.034000	11:51:30 AM	1.2750	1.1498	1.1049
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	153	0.42	50.000000	3:59:10 PM	1.2550	1.2550	1.0797
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	159	0.44	-	-	-	-	1.7175
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	160	0.44	1.203000	2:51:23 PM	1.1950	1.1714	1.0233
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	167	0.46	15.702000	2:16:48 PM	1.1000	1.1309	1.2733
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	174	0.48	114.534000	2:58:01 PM	1.0850	1.2286	1.1928
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	181	0.50	240.157000	2:59:32 PM	1.1500	1.1502	1.1468
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	188	0.52	2.000000	10:44:51 AM	1.2000	1.2000	1.1751
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	195	0.53	-	-	-	-	1.1897
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	201	0.55	-	-	-	-	1.8401
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	202	0.55	-	-	-	-	1.2043
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	209	0.57	-	-	-	-	1.2190

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RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	216	0.59	-	-	-	-	1.1250
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	223	0.61	-	-	-	-	1.2484
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	230	0.63	-	-	-	-	1.2050
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	235	0.64	-	-	-	-	1.9265
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	237	0.65	-	-	-	-	1.2773
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	244	0.67	-	-	-	-	1.3307
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	251	0.69	18.796000	3:23:46 PM	1.3750	1.3724	1.3561
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	258	0.71	-	-	-	-	1.3579
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	265	0.73	-	-	-	-	1.3382
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	272	0.75	4.000000	11:26:45 AM	1.3500	1.3500	1.3917
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	278	0.76	5.600000	10:38:40 AM	1.4000	1.4000	1.3667
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	283	0.78	77.591000	3:58:42 PM	2.0000	1.9205	1.8170
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	285	0.78	11.000000	10:06:10 AM	2.0100	2.0100	2.0438
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	286	0.78	-	-	-	-	1.3830
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	293	0.80	37.357000	10:48:29 AM	1.4000	1.4000	1.4002
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	314	0.86	-	-	-	-	1.4072
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	321	0.88	-	-	-	-	1.4521
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	328	0.90	18.384000	10:58:50 AM	1.4450	1.4450	1.4319
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	335	0.92	7.060000	2:15:44 PM	1.4100	1.4100	1.4128
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	342	0.94	-	-	-	-	1.5262
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	349	0.96	14.300000	3:13:27 PM	1.5200	1.4392	1.5613
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	352	0.96	5549.473000	3:42:08 PM	2.4250	2.3687	2.3796
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	356	0.98	-	-	-	-	1.5442
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	361	0.99	-	-	-	-	2.2739
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	363	0.99	277.167000	3:21:16 PM	1.5250	1.5280	1.5200
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	377	1.03	7.500000	11:22:41 AM	2.5000	2.5000	2.3183
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	421	1.15	32.000000	11:36:42 AM	2.5000	2.4063	2.0844
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	459	1.26	-	-	-	-	2.4832
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	537	1.47	22.400000	3:15:55 PM	3.1000	3.0455	2.4464
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	563	1.54	-	-	-	-	2.8945
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	606	1.66	-	-	-	-	2.7937
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	744	2.04	1478.725000	3:50:13 PM	3.1000	3.1251	3.1091
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	747	2.05	20.000000	11:54:46 AM	3.2500	3.2500	3.3972
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	786	2.15	-	-	-	-	3.1614

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	830	2.27	-	-	-	-	3.2464
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	893	2.45	-	-	-	-	3.3666
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	908	2.49	-	-	-	-	3.3979
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	966	2.65	6.000000	2:37:19 PM	3.6000	3.6000	3.5128
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	991	2.71	-	-	-	-	3.5536
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,143	3.13	0.700000	2:40:31 PM	3.8500	3.8500	3.8304
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,145	3.14	-	-	-	-	3.8353
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,265	3.46	791.110000	3:59:34 PM	4.2500	4.1332	3.8809
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,293	3.54	378.646632	3:01:07 PM	4.2485	4.2315	4.0845
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,334	3.65	40.000000	2:39:47 PM	4.4000	4.4000	4.1494
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,374	3.76	-	-	-	-	4.2159
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,425	3.90	-	-	-	-	4.3006
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,451	3.97	97.000000	10:17:00 AM	4.5025	4.5025	4.5914
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,504	4.12	250.000000	3:58:14 PM	4.5850	4.5370	4.5033
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,669	4.57	5.000000	2:07:31 PM	4.9000	4.9000	4.6201
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,699	4.65	-	-	-	-	4.6575
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,747	4.78	-	-	-	-	4.7175
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,831	5.01	-	-	-	-	4.8201
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,895	5.19	-	-	-	-	4.8838
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,924	5.27	531.500000	3:53:20 PM	5.1000	5.0445	4.9105
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,020	5.53	-	-	-	-	4.9667
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,218	6.07	-	-	-	-	5.0274
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,249	6.16	-	-	-	-	5.1497
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,361	6.46	-	-	-	-	5.1900
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,475	6.78	-	-	-	-	5.2186
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,512	6.88	61.507000	11:29:17 AM	5.2300	5.0656	5.2526
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,014	8.25	-	-	-	-	5.3516
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,057	8.37	5.000000	2:14:13 PM	5.1800	5.1800	5.4209
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,076	8.42	-	-	-	-	5.3607
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,258	8.92	-	-	-	-	5.3872
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,432	9.40	-	-	-	-	5.2846
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,435	9.41	-	-	-	-	5.2731
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,510	9.61	-	-	-	-	5.4041
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,617	9.90	85.000000	3:19:29 PM	5.2400	5.2400	5.2730

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,630	9.94	-	-	-	-	5.4109
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,658	10.02	1.000000	2:13:44 PM	5.4750	5.4750	5.3996
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,868	10.59	-	-	-	-	5.4146
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,931	10.76	-	-	-	-	5.4153
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,043	11.07	36.600000	2:07:25 PM	5.5500	5.5500	5.4181
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,637	12.70	-	-	-	-	5.4471
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,966	13.60	-	-	-	-	5.4680
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,043	13.81	0.500000	11:30:26 AM	5.4800	5.4800	5.4731
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,331	14.60	-	-	-	-	5.4934
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,562	15.23	-	-	-	-	5.5111
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,652	15.47	-	-	-	-	5.5187
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,721	15.66	13.500000	2:35:36 PM	5.6000	5.5059	5.5247
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,842	16.00	-	-	-	-	5.5349
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,178	16.91	-	-	-	-	5.5422
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,772	18.54	2.000000	2:22:16 PM	5.7500	5.7500	5.6883
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,081	19.39	1.000000	11:17:40 AM	5.4800	5.4800	5.6894