

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	2	0.01	-	-	-	-	-
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	9	0.03	26.021000	2:46:15 PM	0.8500	0.8789	0.8460
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	14	0.04	-	-	-	-	1.2000
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	16	0.04	45.630000	3:49:58 PM	1.2500	1.0813	0.8701
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	23	0.06	7.530000	3:36:40 PM	1.2000	0.9531	0.8847
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	30	0.08	71.876000	2:54:14 PM	1.1000	0.8285	0.9248
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	37	0.10	230.926800	3:30:46 PM	0.9000	0.9714	1.0296
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	44	0.12	202.800000	3:49:40 PM	1.2000	0.9391	0.9026
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	51	0.14	48.953000	2:49:38 PM	1.2000	1.1614	0.9934
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	58	0.16	56.340000	3:43:04 PM	1.3000	1.0916	0.9798
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	65	0.18	220.045000	2:52:49 PM	0.9650	1.1726	1.1546
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	72	0.20	33.000000	3:22:03 PM	1.3000	1.2230	1.2500
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	79	0.22	121.695300	3:22:58 PM	1.2750	1.1007	1.2721
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	86	0.24	385.897900	3:42:38 PM	1.3000	0.9850	0.9675
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	93	0.26	6.000000	3:01:47 PM	0.8500	1.1875	1.0000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	100	0.27	53.150000	2:23:18 PM	1.3500	1.2832	1.1250
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	107	0.29	6.400000	2:37:43 PM	1.0200	1.1423	2.4000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	114	0.31	11.827000	11:44:47 AM	1.5500	1.4331	1.2042
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	121	0.33	155.700000	2:01:16 PM	1.4500	1.4500	1.3221
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	126	0.35	936.400000	2:53:20 PM	1.6500	1.5409	1.5181
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	128	0.35	6.500000	2:26:16 PM	1.4500	1.4519	0.9000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	135	0.37	20.000000	2:07:16 PM	1.4500	1.4500	1.0817
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	142	0.39	0.300000	2:53:33 PM	1.0350	1.0350	1.1049
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	149	0.41	17.570000	2:46:41 PM	1.1750	1.1750	1.2162
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	155	0.42	-	-	-	-	1.7115
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	156	0.43	2.500000	2:10:05 PM	1.5000	1.5000	1.1031
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	163	0.45	0.800000	3:04:07 PM	1.5200	1.5200	1.2613
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	170	0.47	10.037000	10:03:50 AM	1.1000	1.1000	1.2136
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	177	0.49	503.005600	3:24:19 PM	1.1500	1.1504	1.1466
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	184	0.50	0.400000	2:01:58 PM	1.1000	1.1000	1.2362
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	191	0.52	-	-	-	-	1.2477
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	197	0.54	-	-	-	-	1.8255
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	198	0.54	-	-	-	-	1.2591
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	205	0.56	-	-	-	-	1.2707

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RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	212	0.58	101.510000	3:40:39 PM	1.3500	1.3485	1.2885
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	219	0.60	-	-	-	-	1.2937
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	226	0.62	14.829000	3:03:26 PM	1.5500	1.5500	1.2050
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	231	0.63	-	-	-	-	1.9131
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	233	0.64	2.925000	2:53:29 PM	1.7500	1.7141	1.3165
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	240	0.66	1.005000	10:46:43 AM	1.6250	1.6250	1.3307
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	247	0.68	41.390000	11:13:04 AM	1.3750	1.3750	1.3725
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	254	0.70	-	-	-	-	1.3754
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	261	0.72	2.100000	3:29:41 PM	1.3750	1.3750	1.3640
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	268	0.73	0.492000	3:04:31 PM	1.7000	1.7000	1.4014
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	274	0.75	-	-	-	-	1.3862
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	279	0.76	23.450000	3:38:37 PM	2.2400	2.1047	1.7870
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	281	0.77	150.000000	9:44:23 AM	2.1000	2.1000	2.1006
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	282	0.77	-	-	-	-	1.4016
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	289	0.79	88.370000	2:53:41 PM	1.4500	1.4500	1.3981
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	310	0.85	5.800000	3:31:20 PM	1.5200	1.5200	1.4335
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	317	0.87	-	-	-	-	1.4673
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	324	0.89	16.050000	3:50:48 PM	1.6000	1.4972	1.4578
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	331	0.91	0.500000	2:21:45 PM	1.4500	1.4500	1.4466
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	338	0.93	-	-	-	-	1.5450
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	345	0.95	2.550000	3:54:56 PM	1.5200	1.5098	1.5635
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	348	0.95	1653.301000	3:31:21 PM	2.4350	2.3064	2.2249
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	352	0.96	-	-	-	-	1.5457
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	357	0.98	-	-	-	-	2.2581
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	359	0.98	102.477000	3:27:59 PM	1.5350	1.5686	1.5295
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	373	1.02	424.037000	2:47:42 PM	2.5000	2.4776	2.3329
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	417	1.14	284.980000	3:57:57 PM	2.2000	2.3647	2.3728
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	455	1.25	-	-	-	-	2.4769
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	533	1.46	11.460000	2:40:16 PM	3.0500	3.0267	2.5134
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	559	1.53	-	-	-	-	2.7515
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	602	1.65	-	-	-	-	2.7992
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	740	2.03	24.523000	3:34:56 PM	3.3000	3.1125	3.0816
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	743	2.03	0.050000	3:24:47 PM	3.4000	3.4000	3.1387
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	782	2.14	5.350000	11:12:08 AM	3.2000	3.2280	3.1814

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	826	2.26	-	-	-	-	3.2686
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	889	2.43	-	-	-	-	3.3923
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	904	2.48	-	-	-	-	3.4235
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	962	2.63	-	-	-	-	3.5403
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	987	2.70	-	-	-	-	3.5848
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,139	3.12	-	-	-	-	3.8699
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,141	3.12	-	-	-	-	3.8743
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,261	3.45	4.255000	3:36:04 PM	4.2500	4.2153	4.1544
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,289	3.53	1.470000	3:51:50 PM	4.3750	4.3517	4.2562
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,330	3.64	-	-	-	-	4.1911
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,370	3.75	-	-	-	-	4.2581
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,421	3.89	60.000000	2:19:19 PM	4.6750	4.6750	4.3436
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,447	3.96	11.000000	3:59:56 PM	4.6000	4.6045	4.5398
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,500	4.11	0.500000	3:50:07 PM	4.5950	4.5950	4.6071
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,665	4.56	7.000000	3:41:46 PM	4.9000	4.9000	4.6597
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,695	4.64	2.500000	2:33:46 PM	5.2500	5.2500	4.6963
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,743	4.77	-	-	-	-	4.7549
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,827	5.00	-	-	-	-	4.8571
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,891	5.18	-	-	-	-	4.9419
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,920	5.26	1046.200000	3:59:56 PM	4.9000	4.9759	4.9000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,016	5.52	-	-	-	-	4.9934
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,214	6.06	-	-	-	-	5.0726
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,245	6.15	-	-	-	-	5.1509
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,357	6.45	15.517000	11:32:14 AM	5.1850	5.2707	5.2128
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,471	6.77	-	-	-	-	5.2229
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,508	6.87	113.150000	3:30:31 PM	5.0900	5.0941	5.1901
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,010	8.24	-	-	-	-	5.3342
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,053	8.36	-	-	-	-	5.4187
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,072	8.41	-	-	-	-	5.3410
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,254	8.91	-	-	-	-	5.3610
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,428	9.39	-	-	-	-	5.2829
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,431	9.39	50.000000	3:30:40 PM	5.1400	5.1136	5.2309
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,506	9.60	-	-	-	-	5.3713
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,613	9.89	84.000000	3:30:49 PM	5.2100	5.2435	5.2261

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,626	9.93	-	-	-	-	5.3750
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,654	10.00	-	-	-	-	5.3996
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,864	10.58	-	-	-	-	5.3901
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,927	10.75	-	-	-	-	5.3944
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,039	11.06	35.000000	3:15:31 PM	5.3500	5.3500	5.4033
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,633	12.68	-	-	-	-	5.4684
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,962	13.59	-	-	-	-	5.5055
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,039	13.80	-	-	-	-	5.5141
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,327	14.59	-	-	-	-	5.5468
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,558	15.22	-	-	-	-	5.5744
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,648	15.46	-	-	-	-	5.5860
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,717	15.65	0.100000	3:24:55 PM	5.8300	5.8300	5.5951
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,838	15.98	-	-	-	-	5.6106
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,174	16.90	-	-	-	-	5.6153
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,768	18.53	2.000000	10:12:20 AM	5.8150	5.8150	5.7611
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,077	19.38	-	-	-	-	5.7560