

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 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	6	0.02	-	-	-	-	0.8461
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	11	0.03	2.500000	2:31:24 PM	0.9500	0.9500	1.1236
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	13	0.04	-	-	-	-	0.8780
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	20	0.06	31.005000	11:38:59 AM	0.9250	0.9250	1.2092
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	27	0.07	75.000000	10:09:13 AM	0.9000	0.9000	0.9045
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	34	0.09	133.605000	2:06:27 PM	0.9000	0.9776	1.0131
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	41	0.11	60.537400	3:05:04 PM	0.9250	1.1728	1.1940
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	48	0.13	193.098000	10:59:20 AM	0.9500	0.9423	1.2500
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	55	0.15	89.003300	3:54:34 PM	0.9500	0.9857	1.0047
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	62	0.17	109.311600	3:44:48 PM	1.0600	1.0106	1.1939
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	69	0.19	135.411000	3:43:44 PM	1.0500	1.0847	1.1071
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	76	0.21	21.809000	3:01:05 PM	1.1000	1.1154	1.1718
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	83	0.23	549.363000	3:11:50 PM	1.0800	1.0847	1.0708
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	90	0.25	1.400000	3:27:13 PM	1.0250	1.0250	1.2524
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	97	0.27	46.020000	3:32:06 PM	1.0500	1.0663	1.0662
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	104	0.29	2.000000	11:35:24 AM	1.0250	1.0250	1.1923
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	111	0.30	15.160000	10:18:34 AM	1.1000	1.1000	1.1994
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	118	0.32	-	-	-	-	1.1244
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	123	0.34	2.000000	2:56:52 PM	1.7300	1.6775	1.4356
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	125	0.34	52.145000	3:25:29 PM	1.1250	1.1250	1.2529
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	132	0.36	44.642200	11:33:32 AM	1.1000	1.1000	1.1179
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	139	0.38	43.681200	2:10:00 PM	1.1010	1.1012	1.3380
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	146	0.40	-	-	-	-	1.2162
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	152	0.42	-	-	-	-	1.8749
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	153	0.42	-	-	-	-	1.1433
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	160	0.44	119.238000	2:00:34 PM	1.1620	1.1631	1.2033
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	167	0.46	254.164000	11:28:51 AM	1.1600	1.1672	1.1667
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	174	0.48	165.978800	3:35:09 PM	1.2500	1.1632	1.1489
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	181	0.50	100.000000	10:45:08 AM	1.3000	1.3000	1.3000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	188	0.52	-	-	-	-	1.2640
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	194	0.53	-	-	-	-	2.0044
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	195	0.53	-	-	-	-	1.2757
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	202	0.55	-	-	-	-	1.2875
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	209	0.57	5.010000	2:42:54 PM	1.2550	1.2510	1.2892

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RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	216	0.59	-	-	-	-	1.3112
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	223	0.61	37.838000	3:16:44 PM	1.3500	1.3059	1.2192
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	228	0.62	-	-	-	-	2.0853
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	230	0.63	-	-	-	-	1.3346
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	237	0.65	-	-	-	-	1.3307
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	244	0.67	41.437000	2:14:39 PM	1.4050	1.4027	1.3800
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	251	0.69	-	-	-	-	1.3882
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	258	0.71	-	-	-	-	1.3830
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	265	0.73	74.831000	11:57:42 AM	1.3600	1.3619	1.4140
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	271	0.74	-	-	-	-	1.4055
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	276	0.76	802.185000	3:49:12 PM	2.3750	2.1539	2.1624
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	278	0.76	-	-	-	-	2.1028
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	279	0.76	-	-	-	-	1.4200
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	286	0.78	-	-	-	-	1.3968
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	307	0.84	-	-	-	-	1.4568
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	314	0.86	-	-	-	-	1.4852
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	321	0.88	-	-	-	-	1.4814
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	328	0.90	-	-	-	-	1.4764
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	335	0.92	-	-	-	-	1.5679
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	342	0.94	1.690000	11:10:20 AM	1.5250	1.5250	1.5628
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	345	0.95	468.400000	3:15:21 PM	2.4000	2.3228	2.3362
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	349	0.96	0.600000	3:36:14 PM	1.5000	1.5000	1.5812
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	354	0.97	-	-	-	-	2.3886
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	356	0.98	156.368200	3:16:57 PM	1.5600	1.5678	1.5589
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	370	1.01	56.000000	3:46:34 PM	2.5250	2.5135	2.4919
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	414	1.13	51.170000	3:46:31 PM	2.6250	2.6230	2.5936
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	452	1.24	-	-	-	-	2.5704
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	530	1.45	5.200000	3:26:15 PM	3.0500	3.0742	3.0492
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	556	1.52	215.000000	2:58:53 PM	2.9250	2.9535	2.9599
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	599	1.64	-	-	-	-	2.8345
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	737	2.02	488.600000	2:39:45 PM	2.9000	2.9762	2.9207
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	740	2.03	873.400000	3:49:32 PM	3.2000	3.0082	2.9583
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	779	2.13	14.760000	9:49:39 AM	3.2500	3.2500	3.1460
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	823	2.25	-	-	-	-	3.2153

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RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	886	2.43	-	-	-	-	3.3137
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	901	2.47	106.200000	2:32:16 PM	3.2500	3.3573	3.3491
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	959	2.63	-	-	-	-	3.4311
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	984	2.69	-	-	-	-	3.4667
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,136	3.11	1.300000	3:23:54 PM	3.5000	3.5000	3.6972
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,138	3.12	-	-	-	-	3.7008
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,258	3.44	5577.344000	3:50:25 PM	3.8500	3.8291	3.8437
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,286	3.52	53.100000	2:52:18 PM	3.8500	3.8971	3.9572
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,327	3.63	-	-	-	-	3.9675
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,367	3.74	-	-	-	-	4.0240
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,418	3.88	-	-	-	-	4.0959
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,444	3.95	36.600000	3:50:38 PM	4.1000	4.0955	4.2743
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,497	4.10	5621.000000	3:48:23 PM	4.1475	4.1669	4.1499
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,662	4.55	0.550000	2:16:34 PM	4.9000	4.8818	4.3950
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,692	4.63	-	-	-	-	4.4306
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,740	4.76	-	-	-	-	4.4876
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,824	4.99	-	-	-	-	4.5872
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,888	5.17	70.200000	11:41:43 AM	4.6750	4.6755	4.7695
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,917	5.25	104.848000	2:34:47 PM	4.6300	4.6589	4.7500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,013	5.51	-	-	-	-	4.7530
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,211	6.05	-	-	-	-	4.8782
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,242	6.14	261.000000	3:31:51 PM	4.9500	4.8818	4.8505
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,354	6.45	12.000000	3:21:11 PM	5.1000	5.1000	5.0198
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,468	6.76	-	-	-	-	5.0610
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,505	6.86	101.200000	3:54:39 PM	5.1500	5.1994	5.2340
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,007	8.23	49.715000	2:33:24 PM	5.2500	5.2500	5.2521
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,050	8.35	242.150000	3:56:44 PM	5.2500	5.2560	5.2622
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,069	8.40	-	-	-	-	5.2658
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,251	8.90	-	-	-	-	5.3061
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,425	9.38	94.624000	3:55:14 PM	5.1500	5.1799	5.1631
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,428	9.39	5.320000	11:05:49 AM	5.0500	5.0500	5.3029
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,503	9.59	-	-	-	-	5.3344
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,610	9.88	234.000000	3:59:19 PM	5.2400	5.1739	5.1735
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,623	9.92	5.000000	11:21:07 AM	5.3000	5.3000	5.3456

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RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,651	10.00	-	-	-	-	5.3994
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,861	10.57	-	-	-	-	5.3664
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,924	10.74	-	-	-	-	5.3719
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,036	11.05	-	-	-	-	5.3827
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,630	12.68	-	-	-	-	5.4594
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,959	13.58	-	-	-	-	5.4958
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,036	13.79	-	-	-	-	5.5035
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,324	14.58	-	-	-	-	5.5243
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,555	15.21	-	-	-	-	5.5366
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,645	15.46	5.000000	11:21:17 AM	5.4000	5.4000	5.5399
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,714	15.64	65.000000	3:44:40 PM	5.4500	5.4462	5.4500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,835	15.98	-	-	-	-	5.5468
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,171	16.90	0.170000	10:24:44 AM	5.5000	5.5000	5.6341
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,765	18.52	180.000000	3:23:23 PM	5.4500	5.4509	5.4500
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,074	19.37	-	-	-	-	5.5190