

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	5	0.01	-	-	-	-	0.8461
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	10	0.03	-	-	-	-	1.1236
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	12	0.03	-	-	-	-	0.8780
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	19	0.05	65.000000	2:01:51 PM	1.1000	1.0088	1.2092
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	26	0.07	144.291000	11:44:08 AM	0.9150	0.9150	0.9092
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	33	0.09	2.700000	11:54:32 AM	0.9000	0.7815	1.0139
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	40	0.11	89.340000	11:56:55 AM	0.9250	0.9246	1.0691
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	47	0.13	451.500000	10:47:46 AM	1.0000	1.1855	1.1853
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	54	0.15	0.532000	3:13:16 PM	1.3500	1.3500	1.0047
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	61	0.17	95.060000	2:16:19 PM	1.2000	1.0487	1.2097
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	68	0.19	24.305000	2:07:31 PM	1.0600	1.0708	1.1071
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	75	0.21	46.150000	2:14:15 PM	1.0800	1.0651	1.1879
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	82	0.23	167.790000	3:09:25 PM	1.1000	1.0852	1.0715
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	89	0.24	5.700000	11:05:17 AM	1.0250	1.0250	1.2524
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	96	0.26	3.800000	11:06:08 AM	1.0250	1.0250	1.0390
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	103	0.28	6.021000	11:04:22 AM	0.8500	0.9450	1.1788
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	110	0.30	7.994000	11:07:01 AM	1.0000	1.0000	1.1863
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	117	0.32	66.467700	2:19:12 PM	1.1000	1.1101	1.1244
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	122	0.33	7.700000	11:39:10 AM	1.5700	1.6157	1.3524
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	124	0.34	45.851000	3:29:50 PM	1.1250	1.1145	1.2529
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	131	0.36	45.393800	11:11:13 AM	1.1000	1.1000	1.1160
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	138	0.38	94.123000	2:35:38 PM	1.1000	1.1128	1.2032
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	145	0.40	-	-	-	-	1.2162
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	151	0.41	-	-	-	-	1.7909
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	152	0.42	-	-	-	-	1.1424
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	159	0.44	107.420000	3:22:07 PM	1.1650	1.1650	1.1650
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	166	0.45	-	-	-	-	1.1667
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	173	0.47	96.894000	3:15:57 PM	1.1510	1.1786	1.1487
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	180	0.49	100.000000	11:09:46 AM	1.3500	1.3500	1.3285
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	187	0.51	-	-	-	-	1.2574
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	193	0.53	-	-	-	-	1.9324
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	194	0.53	-	-	-	-	1.2703
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	201	0.55	-	-	-	-	1.2833
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	208	0.57	5.000000	10:52:48 AM	1.2500	1.2540	1.2885

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RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	215	0.59	-	-	-	-	1.3093
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	222	0.61	65.202000	3:39:25 PM	1.3000	1.3084	1.2876
RPGb 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	227	0.62	-	-	-	-	2.0253
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	229	0.63	-	-	-	-	1.3351
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	236	0.65	50.000000	11:38:49 AM	1.3600	1.3600	1.3526
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	243	0.67	0.210000	9:21:12 AM	1.4000	1.4000	1.3800
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	250	0.68	-	-	-	-	1.3905
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	257	0.70	-	-	-	-	1.3881
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	264	0.72	2.946000	2:22:19 PM	1.3500	1.3500	1.4185
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	270	0.74	-	-	-	-	1.4127
RPGb 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	275	0.75	255.806000	11:29:58 AM	2.0700	2.0453	2.0728
RPGb 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	277	0.76	-	-	-	-	2.0813
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	278	0.76	0.838000	3:43:51 PM	1.5000	1.5000	1.4276
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	285	0.78	44.000000	3:05:46 PM	1.4000	1.4000	1.3968
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	306	0.84	22.100000	10:24:02 AM	1.4000	1.4000	1.4662
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	313	0.86	-	-	-	-	1.4933
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	320	0.88	-	-	-	-	1.4911
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	327	0.90	-	-	-	-	1.4879
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	334	0.91	-	-	-	-	1.5728
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	341	0.93	-	-	-	-	1.5651
RPGb 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	344	0.94	15.416000	3:18:15 PM	2.3000	2.3974	2.3013
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	348	0.95	-	-	-	-	1.5868
RPGb 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	353	0.97	-	-	-	-	2.3603
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	355	0.97	267.532700	2:57:49 PM	1.5650	1.5724	1.5688
RPGb 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	369	1.01	684.420000	11:56:47 AM	2.4800	2.4129	2.3972
RPGb 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	413	1.13	-	-	-	-	2.5741
RPGb 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	451	1.24	-	-	-	-	2.5563
RPGb 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	529	1.45	17.500000	2:14:51 PM	3.1250	2.9986	3.0480
RPGb 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	555	1.52	90.000000	3:29:35 PM	2.9200	2.9200	2.9436
RPGb 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	598	1.64	-	-	-	-	2.8399
RPGb 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	736	2.02	66.210000	3:52:42 PM	3.0000	2.9585	3.0474
RPGb 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	739	2.02	226.700000	3:32:55 PM	3.0700	3.0945	3.0977
RPGb 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	778	2.13	-	-	-	-	3.1713
RPGb 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	822	2.25	-	-	-	-	3.2424

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RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	885	2.42	-	-	-	-	3.3436
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	900	2.46	0.500000	9:17:12 AM	3.4000	3.4000	3.3465
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	958	2.62	-	-	-	-	3.4640
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	983	2.69	-	-	-	-	3.5011
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,135	3.11	-	-	-	-	3.7368
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,137	3.11	-	-	-	-	3.7403
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,257	3.44	438.785000	3:35:20 PM	3.9500	3.8935	3.8856
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,285	3.52	-	-	-	-	3.9545
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,326	3.63	-	-	-	-	4.0066
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,366	3.74	-	-	-	-	4.0630
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,417	3.88	60.000000	10:17:17 AM	4.1459	4.1459	4.1350
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,443	3.95	18.000000	11:53:15 AM	4.1200	4.1250	4.2263
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,496	4.10	2232.850000	3:36:48 PM	4.1600	4.1623	4.1610
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,661	4.55	-	-	-	-	4.4262
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,691	4.63	-	-	-	-	4.4606
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,739	4.76	-	-	-	-	4.5156
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,823	4.99	10.000000	2:44:53 PM	5.0700	5.0850	4.6119
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,826	5.00	10831.520000	3:59:52 PM	4.8600	4.8640	4.6907
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,887	5.17	-	-	-	-	4.8078
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,916	5.25	11.000000	3:49:14 PM	4.7800	4.7700	4.7761
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,012	5.51	-	-	-	-	4.7764
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,210	6.05	-	-	-	-	4.9045
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,241	6.14	-	-	-	-	4.9067
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,353	6.44	-	-	-	-	5.0169
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,467	6.75	-	-	-	-	5.0835
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,504	6.86	171.380000	3:38:23 PM	5.0500	5.2410	5.2410
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,006	8.23	-	-	-	-	5.2530
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,049	8.35	-	-	-	-	5.2622
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,068	8.40	-	-	-	-	5.2619
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,250	8.90	-	-	-	-	5.2880
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,424	9.37	1.000000	2:44:46 PM	5.3500	5.3500	5.1613
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,427	9.38	5.800000	10:44:27 AM	5.0500	5.0500	5.2979
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,502	9.59	-	-	-	-	5.2972
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,609	9.88	31.000000	3:15:41 PM	5.1750	5.2089	5.1739

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RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,622	9.92	8.000000	9:51:48 AM	5.3000	5.3000	5.2994
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,650	9.99	2.000000	9:49:06 AM	5.5000	5.5000	5.3484
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,860	10.57	-	-	-	-	5.3132
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,923	10.74	-	-	-	-	5.3172
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,035	11.05	-	-	-	-	5.3256
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,629	12.67	-	-	-	-	5.4016
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,958	13.57	-	-	-	-	5.4514
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,035	13.79	-	-	-	-	5.4632
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,323	14.57	-	-	-	-	5.5045
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,554	15.21	-	-	-	-	5.5355
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,644	15.45	2.000000	10:09:24 AM	5.4000	5.4000	5.5465
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,713	15.64	1.000000	11:05:29 AM	5.6000	5.6000	5.4498
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,834	15.97	-	-	-	-	5.5699
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,170	16.89	-	-	-	-	5.6146
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,764	18.52	-	-	-	-	5.4521
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,073	19.37	2.000000	2:05:40 PM	5.3800	5.3800	5.4579