

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 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	2	0.01	-	-	-	-	-
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	9	0.03	-	-	-	-	0.9350
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	16	0.04	3.020000	11:45:53 AM	1.0000	1.0000	0.9425
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	23	0.06	3.030000	11:49:17 AM	1.0500	1.0500	0.9125
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	30	0.08	-	-	-	-	0.9409
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	37	0.10	20.000000	10:39:55 AM	1.0500	1.1175	1.0758
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	44	0.12	54.237000	2:10:26 PM	1.0750	1.0741	1.0675
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	51	0.14	20.795000	3:49:29 PM	1.0000	1.0565	1.0859
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	58	0.16	19.201000	3:13:21 PM	1.1350	1.1350	1.2000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	65	0.18	25.000000	11:39:58 AM	1.1400	1.1840	1.2202
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	72	0.20	263.838000	11:01:18 AM	1.1250	1.2326	1.1588
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	79	0.22	20.740000	2:48:08 PM	1.2500	1.0861	1.1056
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	86	0.24	240.858000	3:23:56 PM	1.1250	1.1091	1.1180
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	93	0.26	7.507000	3:01:24 PM	1.1500	1.1267	1.2930
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	100	0.27	19.020000	3:35:59 PM	1.1350	1.1350	1.1871
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	107	0.29	-	-	-	-	1.1873
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	112	0.31	75.012000	2:26:04 PM	1.8050	1.7550	1.8000
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	114	0.31	-	-	-	-	1.1297
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	121	0.33	2.010000	10:18:41 AM	1.1260	1.1260	1.1943
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	128	0.35	202.110000	3:05:57 PM	1.1300	1.0840	1.0800
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	135	0.37	-	-	-	-	1.2543
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	141	0.39	-	-	-	-	2.1471
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	142	0.39	3.012000	2:45:36 PM	1.1500	1.1500	1.2375
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	149	0.41	6.500000	10:16:29 AM	1.1670	1.1670	1.1621
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	156	0.43	20.100000	2:47:48 PM	1.5000	1.5000	1.2121
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	163	0.45	21.070000	3:11:55 PM	1.2500	1.2464	1.1485
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	170	0.47	4.610000	3:34:15 PM	1.2000	1.2401	1.3921
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	177	0.49	0.900000	9:30:58 AM	1.3750	1.3750	1.5248
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	183	0.50	-	-	-	-	2.2580
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	184	0.50	-	-	-	-	1.4515
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	191	0.52	-	-	-	-	1.3627
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	198	0.54	0.585000	10:45:39 AM	1.2500	1.2500	1.2742
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	205	0.56	10.000000	11:37:30 AM	1.2850	1.2925	1.3500
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	212	0.58	41.299000	2:54:40 PM	1.3000	1.3000	1.3730

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RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	217	0.59	1.000000	9:42:26 AM	2.2625	2.2625	2.3306
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	219	0.60	2.054000	3:47:53 PM	1.4000	1.4779	1.4215
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	226	0.62	-	-	-	-	1.4043
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	233	0.64	72.574000	3:30:49 PM	1.4000	1.4013	1.4921
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	240	0.66	-	-	-	-	1.4717
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	247	0.68	-	-	-	-	1.4806
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	254	0.70	-	-	-	-	1.4577
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	260	0.71	-	-	-	-	1.5081
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	265	0.73	707.372000	3:49:50 PM	2.5250	2.4401	2.4696
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	267	0.73	-	-	-	-	2.2483
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	268	0.73	-	-	-	-	1.5248
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	275	0.75	33.500000	11:06:49 AM	1.5250	1.5774	1.5221
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	296	0.81	-	-	-	-	1.5767
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	303	0.83	-	-	-	-	1.6000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	310	0.85	-	-	-	-	1.6250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	317	0.87	-	-	-	-	1.6250
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	324	0.89	-	-	-	-	1.6461
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	331	0.91	1.270000	11:28:03 AM	1.5750	1.5750	1.5929
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	334	0.91	3229.610000	2:20:07 PM	2.5050	2.6448	2.6401
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	338	0.93	-	-	-	-	1.6000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	343	0.94	3.580000	9:59:09 AM	2.5375	2.5375	2.5975
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	345	0.95	76.030000	3:15:17 PM	1.5860	1.5868	1.7023
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	359	0.98	852.000000	3:21:11 PM	2.6500	2.6384	2.6495
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	403	1.10	-	-	-	-	2.6496
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	441	1.21	-	-	-	-	2.7756
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	519	1.42	98.140000	3:53:16 PM	3.1300	3.2552	3.2059
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	545	1.49	1.240000	2:09:34 PM	3.2300	3.1371	2.9433
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	588	1.61	-	-	-	-	3.0328
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	726	1.99	479.600000	3:54:07 PM	3.2000	3.2120	3.2078
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	729	2.00	2.210000	11:07:42 AM	3.0500	3.1325	3.2047
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	768	2.10	-	-	-	-	3.3427
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	812	2.22	-	-	-	-	3.4143
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	875	2.40	-	-	-	-	3.5164
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	890	2.44	0.285340	10:25:29 AM	3.6500	3.6500	3.4886

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	948	2.60	-	-	-	-	3.6360
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	973	2.66	-	-	-	-	3.6753
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,125	3.08	61.070000	2:01:28 PM	4.1000	4.1128	3.9176
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,127	3.09	-	-	-	-	3.9208
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,247	3.41	341.000000	3:42:05 PM	4.2000	4.1218	4.1216
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,275	3.49	10.107000	10:01:37 AM	4.1000	4.1000	4.2466
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,316	3.60	-	-	-	-	4.2014
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,356	3.71	-	-	-	-	4.2608
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,407	3.85	-	-	-	-	4.2665
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,433	3.92	7.000000	2:27:58 PM	4.4100	4.4100	4.2123
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,486	4.07	100.500000	2:47:05 PM	4.5000	4.4005	4.3988
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,651	4.52	-	-	-	-	4.6435
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,681	4.60	-	-	-	-	4.6793
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,729	4.73	-	-	-	-	4.7365
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,813	4.96	-	-	-	-	4.8368
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,816	4.97	3836.472000	3:55:47 PM	5.1100	5.0873	5.1082
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,877	5.14	-	-	-	-	4.8864
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,906	5.22	10.000000	2:54:33 PM	5.0500	4.9700	4.9915
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,002	5.48	-	-	-	-	4.9882
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,200	6.02	-	-	-	-	5.1241
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,231	6.11	-	-	-	-	5.2110
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,343	6.42	4050.000000	11:57:29 AM	5.4000	5.3605	5.3733
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,457	6.73	-	-	-	-	5.2482
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,494	6.83	3.000000	2:36:07 PM	5.5000	5.5000	5.2303
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,996	8.20	-	-	-	-	5.3984
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,039	8.32	10.000000	3:38:15 PM	5.5000	5.5000	5.1741
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,058	8.37	-	-	-	-	5.4103
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,240	8.87	-	-	-	-	5.4455
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,414	9.35	-	-	-	-	5.3767
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,417	9.36	-	-	-	-	5.4489
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,492	9.56	-	-	-	-	5.4812
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,599	9.85	20.000000	10:49:19 AM	5.5000	5.5000	5.5915
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,612	9.89	-	-	-	-	5.4968
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,640	9.97	-	-	-	-	5.5184

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,850	10.54	-	-	-	-	5.5077
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,913	10.71	-	-	-	-	5.5096
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,025	11.02	-	-	-	-	5.5130
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,619	12.65	-	-	-	-	5.5395
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,948	13.55	-	-	-	-	5.5554
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,025	13.76	-	-	-	-	5.5591
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,313	14.55	-	-	-	-	5.5712
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,544	15.18	-	-	-	-	5.5437
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,634	15.43	3.200000	3:51:44 PM	5.5500	5.5500	5.5702
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,703	15.61	70.810000	3:49:23 PM	5.4250	5.4404	5.4997
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,824	15.95	-	-	-	-	5.5608
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,160	16.87	0.200000	10:59:42 AM	5.5000	5.5000	5.5202
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,754	18.49	13.007000	3:13:45 PM	5.4500	5.4819	5.4079
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,063	19.34	-	-	-	-	5.4291