

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 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	5	0.01	-	-	-	-	0.9362
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	12	0.03	10.170000	11:46:19 AM	1.0750	1.0750	0.9425
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	19	0.05	-	-	-	-	0.9125
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	26	0.07	55.000000	10:18:14 AM	0.9000	0.9000	0.9463
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	33	0.09	5.400000	10:55:45 AM	1.0500	1.0500	1.0595
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	40	0.11	114.004000	3:45:34 PM	1.0750	1.0698	1.1082
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	47	0.13	144.910000	2:31:37 PM	1.1700	1.1699	1.1475
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	54	0.15	9.000000	10:13:15 AM	1.1350	1.1350	1.1350
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	61	0.17	18.734000	3:43:56 PM	1.1850	1.1916	1.1738
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	68	0.19	32.901000	2:45:02 PM	1.2050	1.1802	1.1760
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	75	0.21	201.900000	2:39:18 PM	1.2000	1.1998	1.1876
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	82	0.23	5.192000	2:58:09 PM	1.2500	1.2126	1.2067
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	89	0.24	81.868000	3:19:16 PM	1.2000	1.2084	1.2221
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	96	0.26	1.000000	3:09:10 PM	1.1250	1.1250	1.2120
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	103	0.28	-	-	-	-	1.2197
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	108	0.30	-	-	-	-	1.4409
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	110	0.30	0.100000	3:26:50 PM	1.3500	1.3500	1.1559
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	117	0.32	11.016000	2:50:05 PM	1.2000	1.2454	1.2396
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	124	0.34	0.300000	11:54:22 AM	1.2000	1.2000	1.0800
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	131	0.36	33.000000	2:07:48 PM	1.2000	1.2035	1.2422
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	137	0.38	-	-	-	-	2.1165
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	138	0.38	-	-	-	-	1.2500
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	145	0.40	0.500000	11:12:46 AM	1.3000	1.3000	1.1621
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	152	0.42	2.000000	10:03:55 AM	1.2000	1.2000	1.5498
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	159	0.44	5.055000	2:55:07 PM	1.3050	1.3050	1.3264
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	166	0.45	20.880000	2:39:08 PM	1.3500	1.3468	1.4257
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	173	0.47	0.420000	2:31:25 PM	1.3950	1.3950	1.5682
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	179	0.49	-	-	-	-	2.2536
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	180	0.49	265.078000	3:44:42 PM	1.4200	1.4188	1.4045
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	187	0.51	2.000000	2:30:58 PM	1.3950	1.3950	1.4246
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	194	0.53	0.978000	2:58:16 PM	1.4000	1.4000	1.3640
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	201	0.55	-	-	-	-	1.3863
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	208	0.57	5.000000	11:29:27 AM	1.3000	1.3000	1.4371
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	213	0.58	-	-	-	-	2.3399

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RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	215	0.59	-	-	-	-	1.4716
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	222	0.61	-	-	-	-	1.4619
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	229	0.63	24.500000	3:45:56 PM	1.4100	1.4631	1.4800
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	236	0.65	-	-	-	-	1.4000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	243	0.67	-	-	-	-	1.5500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	250	0.68	10.000000	2:18:27 PM	1.4000	1.4000	1.4776
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	256	0.70	-	-	-	-	1.5200
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	261	0.72	57.965000	3:19:10 PM	2.6100	2.5561	2.5912
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	263	0.72	-	-	-	-	2.7156
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	264	0.72	-	-	-	-	1.5543
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	271	0.74	1.700000	11:10:41 AM	1.4520	1.4520	1.5400
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	292	0.80	4.000000	2:48:39 PM	1.5500	1.5500	1.6023
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	299	0.82	1.000000	2:34:24 PM	1.6750	1.6750	1.6000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	306	0.84	3.032000	11:29:00 AM	1.6000	1.6000	1.6250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	313	0.86	-	-	-	-	1.6107
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	320	0.88	-	-	-	-	1.6908
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	327	0.90	-	-	-	-	1.6721
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	330	0.90	702.650100	3:27:05 PM	2.7000	2.6678	2.6613
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	334	0.91	-	-	-	-	1.6421
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	339	0.93	1.500000	2:17:00 PM	2.7250	2.7250	2.6424
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	341	0.93	14.662000	2:27:18 PM	1.6050	1.6050	1.7941
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	355	0.97	451.954000	11:33:44 AM	2.6750	2.6611	2.6672
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	362	0.99	34.600000	2:32:47 PM	1.6550	1.6579	1.6990
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	399	1.09	-	-	-	-	2.8500
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	437	1.20	-	-	-	-	2.8397
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	515	1.41	39.100000	3:08:24 PM	3.2500	3.1311	3.2081
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	541	1.48	-	-	-	-	3.0118
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	584	1.60	-	-	-	-	3.1201
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	722	1.98	549.563000	3:33:51 PM	3.2750	3.1100	3.1313
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	725	1.99	2.000000	2:51:04 PM	3.2500	3.2500	3.2796
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	764	2.09	-	-	-	-	3.4574
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	808	2.21	-	-	-	-	3.5337
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	871	2.39	-	-	-	-	3.6426
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	886	2.43	-	-	-	-	3.7044

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	944	2.59	-	-	-	-	3.7974
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	969	2.65	-	-	-	-	3.8122
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,121	3.07	-	-	-	-	4.1872
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,123	3.08	-	-	-	-	4.0740
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,243	3.40	111.639000	3:38:06 PM	4.0750	4.1371	4.1341
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,271	3.48	-	-	-	-	4.2425
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,312	3.59	-	-	-	-	4.3692
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,352	3.70	-	-	-	-	4.4317
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,403	3.84	-	-	-	-	4.4642
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,429	3.91	0.500000	10:23:54 AM	4.6250	4.6250	4.7597
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,482	4.06	1.200000	2:50:20 PM	4.6850	4.6890	4.6339
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,647	4.51	-	-	-	-	4.8327
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,677	4.59	-	-	-	-	4.8699
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,725	4.72	-	-	-	-	4.9295
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,809	4.95	-	-	-	-	5.0337
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,812	4.96	1718.065000	3:57:56 PM	5.0975	5.0751	5.0835
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,873	5.13	11.000000	3:38:19 PM	5.2000	5.2000	5.3111
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,902	5.21	3.700000	10:01:06 AM	5.1500	5.1500	5.2351
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,998	5.47	-	-	-	-	5.1870
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,196	6.01	-	-	-	-	5.3281
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,227	6.10	-	-	-	-	5.3937
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,339	6.40	0.570000	2:35:22 PM	5.4800	5.4800	5.4052
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,453	6.72	-	-	-	-	5.4390
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,490	6.82	-	-	-	-	5.3552
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,992	8.19	-	-	-	-	5.5554
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,035	8.31	-	-	-	-	5.5131
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,054	8.36	-	-	-	-	5.5597
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,236	8.86	-	-	-	-	5.5722
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,410	9.34	6.400000	3:21:19 PM	5.7500	5.7500	5.4367
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,413	9.34	104.000000	2:38:35 PM	5.6500	5.4788	5.5205
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,488	9.55	-	-	-	-	5.5696
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,595	9.84	-	-	-	-	5.4735
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,608	9.88	-	-	-	-	5.5660
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,636	9.96	10.700000	10:17:33 AM	5.4250	5.4250	5.5773

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,846	10.53	-	-	-	-	5.5561
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,909	10.70	-	-	-	-	5.5534
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,021	11.01	0.800000	11:46:55 AM	5.5300	5.5300	5.5487
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,615	12.64	-	-	-	-	5.5568
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,944	13.54	-	-	-	-	5.5680
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,021	13.75	-	-	-	-	5.5708
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,309	14.54	-	-	-	-	5.5797
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,540	15.17	386.100000	11:27:37 AM	5.5000	5.5935	5.5878
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,630	15.41	2.000000	11:28:37 AM	5.7500	5.7500	5.5834
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,699	15.60	1.656000	2:31:12 PM	5.6000	5.6990	5.4993
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,820	15.93	-	-	-	-	5.5819
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,156	16.85	0.200000	2:58:41 PM	5.5000	5.5000	5.5719
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,750	18.48	101.050000	3:24:52 PM	5.5500	5.5508	5.5500
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,059	19.33	-	-	-	-	5.5448