

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	2	0.01	-	-	-	-	-
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	9	0.03	-	-	-	-	0.9482
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	16	0.04	-	-	-	-	0.9881
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	23	0.06	-	-	-	-	0.9520
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	30	0.08	63.700000	10:58:40 AM	1.0750	1.1494	1.1096
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	37	0.10	98.794000	3:33:38 PM	1.0800	1.0800	1.0979
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	44	0.12	96.964400	3:39:31 PM	1.1800	1.1531	1.1499
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	51	0.14	21.017000	10:33:51 AM	1.1800	1.1788	1.1350
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	58	0.16	35.300000	10:57:34 AM	1.2500	1.1903	1.1755
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	65	0.18	42.678000	3:42:06 PM	1.2000	1.2135	1.1716
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	72	0.20	13.753000	3:35:01 PM	1.2000	1.2873	1.1846
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	79	0.22	10.019000	10:42:23 AM	1.2050	1.2050	1.2000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	86	0.24	68.823000	3:42:05 PM	1.2100	1.2076	1.4797
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	93	0.26	1058.008000	3:18:12 PM	1.5000	1.4228	1.4525
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	100	0.27	-	-	-	-	1.2813
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	105	0.29	8.000000	10:55:16 AM	1.7250	1.7531	1.4193
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	107	0.29	-	-	-	-	1.2359
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	114	0.31	0.552000	9:32:41 AM	1.2500	1.2500	1.3000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	121	0.33	-	-	-	-	1.0931
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	128	0.35	6.123000	2:13:39 PM	1.2500	1.2500	1.2425
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	134	0.37	-	-	-	-	2.1024
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	135	0.37	-	-	-	-	1.2500
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	142	0.39	13.030000	2:47:10 PM	1.3000	1.2344	1.2487
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	149	0.41	-	-	-	-	1.5494
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	156	0.43	7.000000	10:50:28 AM	1.2500	1.2500	1.3264
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	163	0.45	10.000000	10:24:45 AM	1.4000	1.4000	1.4522
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	170	0.47	-	-	-	-	1.5622
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	176	0.48	-	-	-	-	2.2436
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	177	0.49	31.540000	3:39:45 PM	1.4000	1.4249	1.4140
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	184	0.50	48.540000	3:04:08 PM	1.5000	1.5389	1.6108
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	191	0.52	17.970000	3:33:12 PM	1.3050	1.4200	1.4147
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	198	0.54	3.009000	10:15:44 AM	1.4050	1.4125	1.4322
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	205	0.56	-	-	-	-	1.4710
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	210	0.58	-	-	-	-	2.3349

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RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	212	0.58	-	-	-	-	1.4976
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	219	0.60	-	-	-	-	1.4914
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	226	0.62	0.680000	3:16:16 PM	1.8000	1.8000	1.4800
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	233	0.64	-	-	-	-	1.4098
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	240	0.66	-	-	-	-	1.5500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	247	0.68	-	-	-	-	1.5071
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	253	0.69	-	-	-	-	1.5200
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	258	0.71	1068.120000	3:07:36 PM	2.5900	2.6318	2.6356
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	260	0.71	-	-	-	-	2.7106
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	261	0.72	-	-	-	-	1.5661
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	268	0.73	3.826000	2:38:32 PM	1.4500	1.4415	1.5400
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	289	0.79	-	-	-	-	1.6200
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	296	0.81	-	-	-	-	1.6000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	303	0.83	-	-	-	-	1.6250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	310	0.85	-	-	-	-	1.6498
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	317	0.87	-	-	-	-	1.6917
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	324	0.89	-	-	-	-	1.6806
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	327	0.90	45.000000	3:34:18 PM	2.6000	2.6289	2.6580
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	331	0.91	-	-	-	-	1.6968
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	336	0.92	-	-	-	-	2.6462
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	338	0.93	-	-	-	-	1.8300
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	352	0.96	-	-	-	-	2.6662
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	359	0.98	53.557000	3:52:43 PM	1.6600	1.6614	1.8464
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	396	1.08	749.100000	3:58:08 PM	2.8450	2.7712	2.7828
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	434	1.19	-	-	-	-	2.8495
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	512	1.40	1.050000	2:57:55 PM	3.2500	3.2524	3.2080
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	538	1.47	-	-	-	-	3.1019
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	581	1.59	-	-	-	-	3.1359
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	719	1.97	22.118000	3:11:38 PM	3.1900	3.1837	3.1323
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	722	1.98	0.330000	11:57:16 AM	3.3500	3.3636	3.3075
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	761	2.08	-	-	-	-	3.4813
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	805	2.20	-	-	-	-	3.5595
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	868	2.38	-	-	-	-	3.6713
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	883	2.42	-	-	-	-	3.7039

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	941	2.58	-	-	-	-	3.7970
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	966	2.65	-	-	-	-	3.8454
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,118	3.06	-	-	-	-	4.1975
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,120	3.07	-	-	-	-	4.1142
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,240	3.40	104.661000	3:50:56 PM	4.1000	4.1822	4.1676
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,268	3.47	-	-	-	-	4.2739
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,309	3.58	-	-	-	-	4.4140
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,349	3.69	-	-	-	-	4.4775
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,400	3.83	-	-	-	-	4.5234
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,426	3.90	2.000000	2:52:04 PM	4.7000	4.7000	4.8266
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,479	4.05	-	-	-	-	4.7974
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,644	4.50	3.219000	11:43:30 AM	5.0300	5.0424	4.8799
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,674	4.58	-	-	-	-	4.9168
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,722	4.72	-	-	-	-	4.9758
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,806	4.95	-	-	-	-	5.0789
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,809	4.95	124.840000	3:38:32 PM	5.0700	5.0804	5.1623
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,870	5.12	12.584000	11:20:31 AM	5.2300	5.2588	5.3370
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,899	5.20	10.700000	3:29:57 PM	5.1500	5.1687	5.2217
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,995	5.46	-	-	-	-	5.2260
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,193	6.00	-	-	-	-	5.3617
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,224	6.09	0.200000	2:22:11 PM	5.5000	5.5000	5.3982
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,336	6.40	302.000000	2:30:19 PM	5.5500	5.4209	5.4195
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,450	6.71	-	-	-	-	5.4515
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,487	6.81	-	-	-	-	5.3902
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,989	8.18	-	-	-	-	5.5374
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,032	8.30	100.000000	11:15:47 AM	5.4500	5.4500	5.4500
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,051	8.35	-	-	-	-	5.5408
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,233	8.85	-	-	-	-	5.5507
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,407	9.33	0.210000	11:11:39 AM	5.4100	5.4100	5.4580
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,410	9.34	70.000000	3:48:09 PM	5.5000	5.5476	5.4782
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,485	9.54	-	-	-	-	5.5617
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,592	9.83	-	-	-	-	5.4682
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,605	9.87	-	-	-	-	5.5666
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,633	9.95	-	-	-	-	5.5767

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,843	10.52	-	-	-	-	5.5735
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,906	10.69	-	-	-	-	5.5751
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,018	11.00	90.000000	9:54:49 AM	5.5987	5.5987	5.5987
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,612	12.63	-	-	-	-	5.5890
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,941	13.53	-	-	-	-	5.5920
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,018	13.74	-	-	-	-	5.5924
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,306	14.53	-	-	-	-	5.5921
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,537	15.16	-	-	-	-	5.5879
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,627	15.41	-	-	-	-	5.5879
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,696	15.60	14.670000	3:31:12 PM	5.6200	5.6177	5.5242
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,817	15.93	-	-	-	-	5.5834
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,153	16.85	-	-	-	-	5.5718
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,747	18.47	-	-	-	-	5.5501
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,056	19.32	-	-	-	-	5.5478