

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 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	04/07/2021	04/06/2022	1	0.00	-	-	-	-	-
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	04/14/2021	04/13/2022	8	0.02	-	-	-	-	1.1336
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	04/21/2021	04/20/2022	15	0.04	-	-	-	-	1.0749
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	04/28/2021	04/27/2022	22	0.06	1.285000	9:31:57 am	1.1750	1.1750	1.1076
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	05/05/2021	05/04/2022	29	0.08	143.144000	3:11:43 pm	1.1450	1.1450	1.1534
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	05/12/2021	05/11/2022	36	0.10	250.462000	3:25:27 pm	1.1500	1.1616	1.1827
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	05/19/2021	05/18/2022	43	0.12	793.477400	3:17:50 pm	1.1850	1.1779	1.1783
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	05/26/2021	05/25/2022	50	0.14	606.004000	3:24:18 pm	1.1750	1.1748	1.1741
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	06/02/2021	06/01/2022	57	0.16	53.410100	2:30:11 pm	1.2000	1.2981	1.3000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	06/09/2021	06/08/2022	64	0.18	23.771500	2:54:51 pm	1.3100	1.3158	1.3441
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	06/16/2021	06/15/2022	71	0.19	15.284000	3:46:24 pm	1.3250	1.3119	1.3109
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	06/23/2021	06/22/2022	78	0.21	6.185000	2:33:01 pm	1.3850	1.3464	1.4353
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	06/30/2021	06/29/2022	85	0.23	222.463000	3:07:26 pm	1.3250	1.3434	1.3447
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	07/04/2019	07/04/2022	90	0.25	123.498000	2:50:52 pm	1.5500	1.5520	1.5586
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	07/07/2021	07/06/2022	92	0.25	1,573.217000	3:50:19 pm	1.3150	1.3236	1.3277
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	07/14/2021	07/13/2022	99	0.27	3.925000	2:58:15 pm	1.3250	1.3648	1.3525
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	07/21/2021	07/20/2022	106	0.29	31.018000	2:19:20 pm	1.3250	1.3270	1.3125
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	07/28/2021	07/27/2022	113	0.31	22.480000	11:38:30 am	1.4000	1.3587	1.4139
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	08/02/2012	08/02/2022	119	0.33	-	-	-	-	1.9328
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	08/04/2021	08/03/2022	120	0.33	7.020000	3:29:47 pm	1.3900	1.3943	1.4407
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	08/11/2021	08/10/2022	127	0.35	374.440000	3:16:58 pm	1.4000	1.4248	1.4102
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	08/18/2021	08/17/2022	134	0.37	596.467000	2:32:30 pm	1.4000	1.4147	1.4189
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	08/25/2021	08/24/2022	141	0.39	851.493000	3:11:43 pm	1.3850	1.4179	1.4098
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	09/01/2021	08/31/2022	148	0.41	-	-	-	-	1.4881
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	09/08/2021	09/07/2022	155	0.42	-	-	-	-	1.5256
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	09/13/2012	09/13/2022	161	0.44	-	-	-	-	2.0893
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	09/15/2021	09/14/2022	162	0.44	4.019000	2:58:42 pm	1.5000	1.5000	1.5586
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	09/22/2021	09/21/2022	169	0.46	-	-	-	-	1.5644
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	09/29/2021	09/28/2022	176	0.48	12.000000	11:56:02 am	1.6000	1.6083	1.5337
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/06/2021	10/05/2022	183	0.50	1,045.948000	3:48:01 pm	1.6250	1.6387	1.6353
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	190	0.52	-	-	-	-	1.5630
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	195	0.53	-	-	-	-	2.2055

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RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	197	0.54	4.588000	2:32:36 pm	1.4750	1.4750	1.5719
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	204	0.56	137.751000	11:58:58 am	1.5775	1.5773	1.5798
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/03/2021	11/02/2022	211	0.58	16.508000	2:24:39 pm	1.5500	1.5500	1.5701
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/09/2022	218	0.60	-	-	-	-	1.5602
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	225	0.62	-	-	-	-	1.5480
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	232	0.64	-	-	-	-	1.5506
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/01/2021	11/29/2022	238	0.65	38.220000	2:10:18 pm	1.6500	1.6042	1.5500
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/04/2017	12/04/2022	243	0.67	623.153000	3:44:00 pm	2.4000	2.3889	2.3883
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/06/2012	12/06/2022	245	0.67	0.350000	2:05:21 pm	2.4500	2.4500	2.5061
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/07/2021	12/07/2022	246	0.67	-	-	-	-	1.5850
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	253	0.69	13.550000	3:05:09 pm	1.5900	1.5900	1.5800
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	01/05/2022	01/04/2023	274	0.75	-	-	-	-	1.6396
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	01/12/2022	01/11/2023	281	0.77	10.700000	3:14:17 pm	1.6000	1.6000	1.6239
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	01/19/2022	01/18/2023	288	0.79	-	-	-	-	1.6504
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	01/26/2022	01/25/2023	295	0.81	-	-	-	-	1.6672
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	02/02/2022	02/01/2023	302	0.83	20.000000	2:22:11 pm	1.6000	1.6000	1.6826
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	02/09/2022	02/08/2023	309	0.85	1.000000	2:33:43 pm	1.6250	1.6250	1.6250
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	02/11/2020	02/11/2023	312	0.85	3,369.823000	3:48:19 pm	2.5150	2.5935	2.5238
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	02/16/2022	02/15/2023	316	0.87	-	-	-	-	1.7106
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	02/20/2003	02/20/2023	321	0.88	0.030000	10:26:37 am	2.7000	2.7000	2.5515
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	02/23/2022	02/22/2023	323	0.88	256.176000	3:14:16 pm	1.6250	1.6251	1.6335
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	03/08/2018	03/08/2023	337	0.92	116.500000	3:35:29 pm	2.5775	2.5743	2.6417
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	03/16/2022	03/15/2023	344	0.94	1.950000	11:20:16 am	1.6500	1.6500	1.7606
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	03/23/2022	03/22/2023	351	0.96	27.757000	3:43:17 pm	1.7100	1.7015	1.7086
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	04/06/2022	04/05/2023	365	1.00	1,272.423000	3:23:07 pm	1.8220	1.8104	1.8826
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	04/21/2016	04/21/2023	381	1.04	224.948000	3:06:39 pm	2.6000	2.6890	2.6301
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	05/29/2003	05/29/2023	419	1.15	-	-	-	-	2.7651
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	08/15/2013	08/15/2023	497	1.36	20.720000	3:47:19 pm	3.3000	3.1611	3.1541
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	09/10/2020	09/10/2023	523	1.43	-	-	-	-	3.1113
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	566	1.55	-	-	-	-	3.0515
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	03/09/2021	03/09/2024	704	1.93	466.128000	3:54:28 pm	3.1250	3.1012	3.1095
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	03/12/2019	03/12/2024	707	1.94	2.200000	11:12:52 am	3.2500	3.1886	3.2301

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	04/20/2017	04/20/2024	746	2.04	-	-	-	-	3.4016
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	06/03/2004	06/03/2024	790	2.16	-	-	-	-	3.4855
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	08/05/2004	08/05/2024	853	2.34	-	-	-	-	3.6057
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	08/20/2014	08/20/2024	868	2.38	-	-	-	-	3.6586
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	926	2.54	-	-	-	-	3.7527
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	951	2.60	-	-	-	-	3.7926
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	04/12/2018	04/12/2025	1,103	3.02	23.000000	11:39:41 am	3.9250	3.9250	4.1050
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	04/14/2005	04/14/2025	1,105	3.03	-	-	-	-	4.0846
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	08/12/2020	08/12/2025	1,225	3.35	564.396000	3:25:04 pm	4.1250	4.1055	4.1543
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	09/09/2015	09/09/2025	1,253	3.43	29.800000	2:24:10 pm	4.2600	4.2526	4.5227
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,294	3.54	-	-	-	-	4.4118
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,334	3.65	-	-	-	-	4.4811
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	01/19/2006	01/19/2026	1,385	3.79	-	-	-	-	4.5615
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	02/14/2019	02/14/2026	1,411	3.86	-	-	-	-	4.6320
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	04/08/2021	04/08/2026	1,464	4.01	861.000000	3:42:14 pm	4.7775	4.8043	4.7931
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	09/20/2016	09/20/2026	1,629	4.46	3.000000	11:57:10 am	4.8500	4.8500	4.9129
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,659	4.54	2.366000	11:28:59 am	4.9000	4.9000	4.9507
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/07/2006	12/07/2026	1,707	4.67	-	-	-	-	5.0113
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	03/01/2012	03/01/2027	1,791	4.90	0.050000	2:55:24 pm	3.1000	3.1000	5.1173
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	03/04/2022	03/04/2027	1,794	4.91	4,868.543000	3:59:35 pm	5.0625	5.0763	5.0657
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	05/04/2017	05/04/2027	1,855	5.08	-	-	-	-	5.1978
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/02/2021	06/02/2027	1,884	5.16	18.000000	3:19:00 pm	5.0450	5.0763	5.1708
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	09/06/2007	09/06/2027	1,980	5.42	-	-	-	-	5.2934
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	03/22/2018	03/22/2028	2,178	5.96	-	-	-	-	5.4615
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	04/22/2021	04/22/2028	2,209	6.05	-	-	-	-	5.5462
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	08/12/2021	08/12/2028	2,321	6.36	100.000000	3:05:04 pm	5.4500	5.4500	5.5009
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/04/2008	12/04/2028	2,435	6.67	-	-	-	-	5.5867
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	01/10/2019	01/10/2029	2,472	6.77	-	-	-	-	5.7492
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	05/27/2010	05/27/2030	2,974	8.14	-	-	-	-	5.7607
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	07/09/2020	07/09/2030	3,017	8.26	-	-	-	-	5.6043
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	07/28/2005	07/28/2030	3,036	8.31	-	-	-	-	5.7788
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	01/26/2006	01/26/2031	3,218	8.81	-	-	-	-	5.8317

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	07/19/2011	07/19/2031	3,392	9.29	25.000000	3:55:39 pm	5.8500	5.8500	5.7856
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	07/22/2021	07/22/2031	3,395	9.30	10.000000	3:56:20 pm	5.8500	5.8500	5.8506
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/05/2006	10/05/2031	3,470	9.50	-	-	-	-	5.9035
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	01/20/2022	01/20/2032	3,577	9.79	2,334.850000	3:54:05 pm	6.0000	6.0090	6.0108
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	02/02/2012	02/02/2032	3,590	9.83	-	-	-	-	5.9375
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	03/01/2012	03/01/2032	3,618	9.91	26.000000	10:57:13 am	6.0000	6.0000	5.9474
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	09/27/2012	09/27/2032	3,828	10.48	-	-	-	-	5.9451
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,891	10.65	-	-	-	-	5.9415
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	03/21/2013	03/21/2033	4,003	10.96	0.500000	2:25:25 pm	6.1000	6.1000	5.8934
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/05/2009	11/05/2034	4,597	12.59	-	-	-	-	5.8985
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	09/30/2010	09/30/2035	4,926	13.49	-	-	-	-	5.8697
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,003	13.70	-	-	-	-	5.8620
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	09/29/2011	09/29/2036	5,291	14.49	-	-	-	-	5.8283
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	05/18/2017	05/18/2037	5,522	15.12	-	-	-	-	5.7986
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	08/16/2012	08/16/2037	5,612	15.37	-	-	-	-	5.7872
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,681	15.55	4.500000	3:34:33 pm	6.0300	6.0067	5.7610
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	02/22/2018	02/22/2038	5,802	15.89	-	-	-	-	5.7627
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	01/24/2019	01/24/2039	6,138	16.81	-	-	-	-	5.7275
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	09/09/2015	09/09/2040	6,732	18.43	-	-	-	-	5.6862
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	07/15/2021	07/15/2041	7,041	19.28	-	-	-	-	5.6814