

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	1	0.00	-	-	-	-	-
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	8	0.02	575.004000	3:54:58 PM	0.9500	0.9500	0.9476
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	15	0.04	-	-	-	-	0.9425
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	22	0.06	8.000000	3:05:21 PM	1.0500	1.0500	0.9125
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	29	0.08	34.002200	3:38:44 PM	0.9250	0.9250	0.9395
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	36	0.10	537.621200	3:42:00 PM	1.0550	1.0638	1.0745
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	43	0.12	393.032000	3:24:15 PM	1.2000	1.0730	1.0722
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	50	0.14	1453.678300	3:45:13 PM	1.1250	1.1323	1.1467
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	57	0.16	765.772000	2:28:33 PM	1.1350	1.1360	1.1350
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	64	0.18	104.207000	3:05:42 PM	1.2500	1.1531	1.1881
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	71	0.19	22.240000	3:10:38 PM	1.1600	1.1588	1.1588
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	78	0.21	-	-	-	-	1.1056
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	85	0.23	7.000000	2:34:10 PM	1.1000	1.0571	1.3083
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	92	0.25	727.766000	3:43:43 PM	1.2050	1.2759	1.2500
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	99	0.27	41.100000	3:28:31 PM	1.2050	1.2127	1.2030
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	106	0.29	-	-	-	-	1.2054
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	111	0.30	46.300000	2:22:14 PM	1.4500	1.4897	1.7732
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	113	0.31	0.515000	9:51:01 AM	1.1250	1.1250	1.1297
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	120	0.33	0.500000	2:34:04 PM	1.1750	1.1750	1.2162
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	127	0.35	4.510000	2:08:01 PM	1.2500	1.2500	1.0800
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	134	0.37	47.011000	11:48:26 AM	1.2000	1.3348	1.2750
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	140	0.38	-	-	-	-	2.1020
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	141	0.39	-	-	-	-	1.2619
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	148	0.41	12.905000	10:57:57 AM	1.1700	1.1700	1.1621
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	155	0.42	-	-	-	-	1.5252
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	162	0.44	-	-	-	-	1.1483
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	169	0.46	5.021000	11:13:35 AM	1.2500	1.2500	1.4108
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	176	0.48	-	-	-	-	1.5603
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	182	0.50	-	-	-	-	2.2158
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	183	0.50	1125.478200	3:53:48 PM	1.4000	1.4039	1.3993
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	190	0.52	-	-	-	-	1.3883
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	197	0.54	-	-	-	-	1.3043
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	204	0.56	-	-	-	-	1.3500
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	211	0.58	2.000000	11:55:55 AM	1.3000	1.3000	1.3978

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RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	216	0.59	-	-	-	-	2.2996
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	218	0.60	-	-	-	-	1.4417
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	225	0.62	-	-	-	-	1.4262
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	232	0.64	234.181000	3:00:39 PM	1.4800	1.4697	1.4877
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	239	0.65	50.431000	11:59:02 AM	1.4000	1.4000	1.4000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	246	0.67	-	-	-	-	1.4954
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	253	0.69	96.770000	3:15:44 PM	1.5400	1.5400	1.4577
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	259	0.71	-	-	-	-	1.5204
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	264	0.72	11.760000	3:20:54 PM	2.3750	2.4906	2.4359
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	266	0.73	3.000000	11:09:53 AM	2.4000	2.4000	2.2514
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	267	0.73	-	-	-	-	1.5356
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	274	0.75	224.780000	2:29:46 PM	1.5500	1.5427	1.5400
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	295	0.81	-	-	-	-	1.6026
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	302	0.83	500.000000	2:13:12 PM	1.7250	1.7250	1.7010
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	309	0.85	-	-	-	-	1.6250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	316	0.87	-	-	-	-	1.6250
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	323	0.88	1.514000	3:43:04 PM	1.5250	1.5250	1.6496
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	330	0.90	-	-	-	-	1.6007
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	333	0.91	679.856000	3:54:20 PM	2.6025	2.6008	2.6074
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	337	0.92	-	-	-	-	1.6636
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	342	0.94	-	-	-	-	2.6035
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	344	0.94	22.761000	3:29:17 PM	1.5200	1.5991	1.7983
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	358	0.98	4.400000	2:22:43 PM	2.8050	2.6852	2.6354
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	365	1.00	204.609000	3:55:44 PM	1.6600	1.6581	1.8625
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	402	1.10	57.080000	3:19:59 PM	2.8750	2.7094	2.6394
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	440	1.21	-	-	-	-	2.8031
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	518	1.42	9.400000	3:55:12 PM	3.3250	3.3378	3.2067
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	544	1.49	-	-	-	-	2.9457
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	587	1.61	-	-	-	-	3.0899
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	725	1.99	421.605000	11:36:26 AM	3.3000	3.2152	3.2216
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	728	1.99	3.077000	10:27:53 AM	3.1000	3.1325	3.2745
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	767	2.10	-	-	-	-	3.4325
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	811	2.22	-	-	-	-	3.5084
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	874	2.39	-	-	-	-	3.6168

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	889	2.43	60.750000	11:43:23 AM	3.8000	3.7506	3.7068
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	947	2.59	390.000000	11:05:11 AM	3.8000	3.8000	3.7996
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	972	2.66	-	-	-	-	3.7855
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,124	3.08	57.870000	3:16:57 PM	4.3000	4.2050	4.1987
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,126	3.08	-	-	-	-	4.0436
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,246	3.41	96.746000	2:34:31 PM	4.0500	4.0489	4.1451
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,274	3.49	90.390000	3:47:00 PM	4.5500	4.2828	4.1848
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,315	3.60	-	-	-	-	4.3249
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,355	3.71	-	-	-	-	4.3844
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,406	3.85	-	-	-	-	4.3969
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,432	3.92	18.300000	3:17:35 PM	4.7500	4.7033	4.2753
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,485	4.07	82.600000	3:18:21 PM	4.7000	4.6716	4.7000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,650	4.52	17.390000	3:47:18 PM	5.3000	5.2482	4.7617
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,680	4.60	3.000000	11:59:35 AM	5.0500	5.0500	4.7966
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,728	4.73	-	-	-	-	4.8523
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,812	4.96	0.500000	3:45:27 PM	5.3300	5.3300	4.9499
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,815	4.97	1979.068400	3:28:27 PM	5.1500	5.1530	5.1483
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,876	5.14	-	-	-	-	4.8847
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,905	5.22	9.800000	2:58:26 PM	5.1010	5.0957	5.1737
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,001	5.48	-	-	-	-	5.1017
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,199	6.02	13.360000	3:19:50 PM	5.5000	5.5000	5.2396
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,230	6.11	1.500000	3:06:31 PM	5.5500	5.5500	5.5003
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,342	6.41	50.000000	10:04:03 AM	5.3500	5.3500	5.3676
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,456	6.72	-	-	-	-	5.3577
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,493	6.83	20.390000	3:17:21 PM	5.6750	5.6750	5.2727
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,995	8.20	-	-	-	-	5.4858
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,038	8.32	-	-	-	-	5.3944
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,057	8.37	-	-	-	-	5.4938
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,239	8.87	-	-	-	-	5.5170
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,413	9.34	12.988000	3:54:03 PM	5.8500	5.8500	5.3761
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,416	9.35	7.000000	9:34:35 AM	5.4250	5.4250	5.4484
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,491	9.56	-	-	-	-	5.5345
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,598	9.85	337.000000	3:38:09 PM	5.4500	5.5394	5.5764
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,611	9.89	-	-	-	-	5.5412

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RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,639	9.96	16.000000	11:51:47 AM	5.7500	5.7500	5.5591
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,849	10.54	-	-	-	-	5.5412
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,912	10.71	-	-	-	-	5.5404
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,024	11.02	32.400000	3:47:12 PM	5.9000	5.9000	5.5394
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,618	12.64	-	-	-	-	5.5547
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,947	13.54	-	-	-	-	5.5679
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,024	13.76	-	-	-	-	5.5711
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,312	14.54	-	-	-	-	5.5815
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,543	15.18	10.000000	3:24:39 PM	5.9500	5.9500	5.5437
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,633	15.42	5.000000	11:17:49 AM	5.5000	5.5000	5.5796
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,702	15.61	5.500000	11:26:07 AM	5.5500	5.5500	5.4997
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,823	15.94	-	-	-	-	5.5703
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,159	16.86	4.150000	3:17:28 PM	5.9000	5.9000	5.5305
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,753	18.49	17.495000	3:17:04 PM	6.0000	6.0000	5.4080
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,062	19.34	-	-	-	-	5.4336