

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	7	0.02	480.230000	3:11:16 PM	0.9000	0.9000	0.9362
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	14	0.04	-	-	-	-	0.9425
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	21	0.06	-	-	-	-	0.9125
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	28	0.08	0.400000	10:18:39 AM	1.1500	1.1500	0.9393
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	35	0.10	165.696000	2:31:13 PM	1.0500	1.0452	1.0597
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	42	0.12	26.893000	3:31:56 PM	1.0600	1.0917	1.0722
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	49	0.13	303.120000	3:13:27 PM	1.1350	1.1375	1.1435
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	56	0.15	12.017000	3:27:22 PM	1.1350	1.1677	1.1350
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	63	0.17	304.889700	3:24:10 PM	1.1500	1.1611	1.1713
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	70	0.19	78.838000	2:55:52 PM	1.2250	1.1754	1.1588
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	77	0.21	129.121000	3:39:33 PM	1.1500	1.1472	1.1314
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	84	0.23	27.537000	3:20:37 PM	1.0250	1.1883	1.1100
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	91	0.25	1821.103000	3:23:03 PM	1.2050	1.2170	1.2220
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	98	0.27	1.000000	11:04:58 AM	1.2050	1.2050	1.1872
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	105	0.29	-	-	-	-	1.1931
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	110	0.30	12.220000	2:28:00 PM	1.8000	1.8132	1.7460
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	112	0.31	0.500000	10:18:57 AM	1.3500	1.3500	1.1297
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	119	0.33	4.814000	2:34:32 PM	1.2500	1.3246	1.2102
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	126	0.35	35.020000	2:28:41 PM	1.3750	1.2755	1.0800
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	133	0.36	63.469000	3:48:03 PM	1.1500	1.2707	1.2900
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	139	0.38	-	-	-	-	2.1641
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	140	0.38	15.100000	11:47:42 AM	1.2000	1.2000	1.2628
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	147	0.40	0.417000	10:31:00 AM	1.1700	1.1700	1.1621
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	154	0.42	20.060000	10:35:19 AM	1.3500	1.3500	1.5500
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	161	0.44	400.000000	3:45:12 PM	1.3250	1.3125	1.3167
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	168	0.46	14.058000	11:09:49 AM	1.2500	1.2500	1.4124
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	175	0.48	0.200000	10:30:51 AM	1.2500	1.2500	1.5683
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	181	0.50	-	-	-	-	2.2755
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	182	0.50	283.039000	3:27:57 PM	1.4050	1.4089	1.3992
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	189	0.52	-	-	-	-	1.4003
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	196	0.54	36.013000	2:28:55 PM	1.5500	1.3404	1.3247
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	203	0.56	-	-	-	-	1.3500
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	210	0.58	1.000000	10:40:47 AM	1.3000	1.3000	1.4101
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	215	0.59	-	-	-	-	2.3558

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RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	217	0.59	-	-	-	-	1.4503
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	224	0.61	-	-	-	-	1.4367
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	231	0.63	27.830000	3:27:10 PM	1.4100	1.4498	1.4876
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	238	0.65	60.000000	3:20:09 PM	1.5500	1.4700	1.4000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	245	0.67	160.000000	11:38:03 AM	1.5500	1.5500	1.5500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	252	0.69	-	-	-	-	1.4577
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	258	0.71	1111.708000	11:45:21 AM	1.5500	1.5212	1.5200
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	263	0.72	2118.564000	2:39:13 PM	2.3500	2.6154	2.5752
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	265	0.73	4.200000	3:38:53 PM	2.6500	2.5244	2.3183
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	266	0.73	-	-	-	-	1.5384
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	273	0.75	12.000000	3:37:28 PM	1.4525	1.4521	1.5400
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	294	0.81	2.464000	10:36:17 AM	1.7500	1.7500	1.5858
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	301	0.82	100.200000	11:45:48 AM	1.6000	1.5998	1.6000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	308	0.84	-	-	-	-	1.6250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	315	0.86	-	-	-	-	1.5858
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	322	0.88	2.505000	11:30:15 AM	1.6650	1.6368	1.6872
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	329	0.90	-	-	-	-	1.6583
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	332	0.91	2528.890000	3:54:18 PM	2.5650	2.6575	2.6489
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	336	0.92	0.500000	10:42:38 AM	1.5500	1.5500	1.6140
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	341	0.93	-	-	-	-	2.6500
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	343	0.94	108.476700	3:20:22 PM	1.5200	1.6425	1.8000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	357	0.98	69.300000	11:25:03 AM	2.6500	2.6774	2.6260
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	364	1.00	327.869000	3:50:25 PM	1.6500	1.6581	1.6583
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	401	1.10	1.700000	3:45:44 PM	2.6250	2.8059	2.7356
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	439	1.20	-	-	-	-	2.8453
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	517	1.42	75.190000	2:46:00 PM	3.1750	3.1973	3.2088
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	543	1.49	201.300000	2:56:27 PM	3.2000	3.0514	3.0214
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	586	1.60	-	-	-	-	3.1249
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	724	1.98	242.409000	3:31:03 PM	3.2500	3.2590	3.3082
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	727	1.99	1801.300000	2:27:03 PM	3.2825	3.2351	3.2310
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	766	2.10	-	-	-	-	3.4609
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	810	2.22	-	-	-	-	3.5369
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	873	2.39	-	-	-	-	3.6456
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	888	2.43	5.000000	3:53:45 PM	4.0000	3.5500	3.7063

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	946	2.59	18.000000	3:59:02 PM	3.8250	3.8250	3.7991
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	971	2.66	-	-	-	-	3.8146
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,123	3.08	-	-	-	-	4.1975
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,125	3.08	-	-	-	-	4.0748
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,245	3.41	126.810000	3:59:06 PM	4.3650	4.3091	4.3013
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,273	3.49	3.500000	3:08:40 PM	4.5500	4.5500	4.2527
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,314	3.60	-	-	-	-	4.3659
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,354	3.71	-	-	-	-	4.4275
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,405	3.85	-	-	-	-	4.4486
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,431	3.92	-	-	-	-	4.2194
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,484	4.06	51.200000	3:10:07 PM	4.8500	4.7523	4.7644
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,649	4.52	-	-	-	-	4.8232
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,679	4.60	13.500000	2:27:48 PM	5.0500	5.0500	4.8601
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,727	4.73	-	-	-	-	4.9191
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,811	4.96	-	-	-	-	5.0222
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,814	4.97	1336.896000	3:46:42 PM	5.2500	5.2351	5.2478
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,875	5.13	-	-	-	-	5.2186
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,904	5.21	38.600000	3:00:26 PM	5.2250	5.1567	5.2593
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,000	5.48	-	-	-	-	5.1772
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,198	6.02	-	-	-	-	5.3183
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,229	6.10	23.395000	11:21:56 AM	5.2000	5.2205	5.4423
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,341	6.41	-	-	-	-	5.3665
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,455	6.72	-	-	-	-	5.4216
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,492	6.82	-	-	-	-	5.3131
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,994	8.20	-	-	-	-	5.5176
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,037	8.32	-	-	-	-	5.4517
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,056	8.37	-	-	-	-	5.5219
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,238	8.87	-	-	-	-	5.5345
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,412	9.34	6.000000	3:08:35 PM	5.8000	5.8000	5.3756
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,415	9.35	80.000000	3:12:31 PM	5.5150	5.5150	5.4883
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,490	9.56	-	-	-	-	5.5412
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,597	9.85	46.738000	3:11:30 PM	5.6800	5.4853	5.5715
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,610	9.88	-	-	-	-	5.5432
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,638	9.96	7.000000	3:20:06 PM	5.6500	5.7786	5.5585

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,848	10.54	-	-	-	-	5.5404
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,911	10.71	-	-	-	-	5.5393
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,023	11.01	-	-	-	-	5.5376
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,617	12.64	-	-	-	-	5.5492
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,946	13.54	-	-	-	-	5.5610
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,023	13.75	-	-	-	-	5.5640
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,311	14.54	-	-	-	-	5.5738
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,542	15.17	1.500000	3:29:08 PM	5.7300	5.7300	5.5433
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,632	15.42	-	-	-	-	5.5714
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,701	15.61	9.230000	3:42:57 PM	5.7250	5.7194	5.4996
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,822	15.94	0.500000	3:53:39 PM	5.7500	5.7500	5.5616
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,158	16.86	-	-	-	-	5.5224
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,752	18.49	0.700000	3:55:27 PM	5.8000	5.8000	5.4080
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,061	19.33	-	-	-	-	5.4290