

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	6	0.02	-	-	-	-	0.9362
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	13	0.04	10.650000	9:51:29 AM	0.9500	0.9500	0.9425
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	20	0.06	-	-	-	-	0.9125
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	27	0.07	215.000000	11:20:41 AM	0.9250	0.9483	0.9468
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	34	0.09	8.652000	2:17:15 PM	1.0500	1.0500	1.0592
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	41	0.11	321.032000	3:44:43 PM	1.0500	1.1131	1.1092
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	48	0.13	145.551400	2:55:48 PM	1.1500	1.1416	1.1418
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	55	0.15	-	-	-	-	1.1350
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	62	0.17	88.900000	2:32:11 PM	1.1800	1.2592	1.1722
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	69	0.19	146.820000	3:06:32 PM	1.1500	1.1796	1.1783
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	76	0.21	110.690000	11:45:22 AM	1.1500	1.1314	1.1389
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	83	0.23	108.500000	2:16:58 PM	1.1750	1.1982	1.2000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	90	0.25	180.027000	3:37:03 PM	1.2250	1.2232	1.2222
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	97	0.27	10.000000	11:19:39 AM	1.1250	1.1250	1.1962
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	104	0.29	-	-	-	-	1.2027
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	109	0.30	150.500000	3:45:57 PM	1.6125	1.5105	1.5323
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	111	0.30	-	-	-	-	1.1297
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	118	0.32	30.122000	10:09:37 AM	1.3250	1.3418	1.2206
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	125	0.34	12.034000	2:23:55 PM	1.1500	1.1500	1.0800
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	132	0.36	79.278000	2:15:49 PM	1.2500	1.2216	1.2422
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	138	0.38	-	-	-	-	2.1067
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	139	0.38	106.510000	11:52:28 AM	1.3500	1.3068	1.2500
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	146	0.40	-	-	-	-	1.1621
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	153	0.42	-	-	-	-	1.5500
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	160	0.44	230.000000	11:48:47 AM	1.3000	1.3435	1.3264
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	167	0.46	-	-	-	-	1.4118
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	174	0.48	-	-	-	-	1.5542
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	180	0.49	-	-	-	-	2.2420
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	181	0.50	50.236000	2:59:46 PM	1.4200	1.4016	1.3975
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	188	0.52	-	-	-	-	1.4051
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	195	0.53	3.417000	10:58:10 AM	1.2750	1.2750	1.3380
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	202	0.55	12.000000	2:16:39 PM	1.4000	1.3167	1.3623
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	209	0.57	4.362000	2:30:01 PM	1.4000	1.4000	1.4181
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	214	0.59	-	-	-	-	2.3333

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RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	216	0.59	-	-	-	-	1.4559
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	223	0.61	3.300000	2:13:59 PM	1.4000	1.4000	1.4449
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	230	0.63	87.080000	2:58:06 PM	1.4100	1.4734	1.4800
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	237	0.65	16.278000	11:51:18 AM	1.4850	1.4850	1.4000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	244	0.67	1.300000	10:01:37 AM	1.4150	1.4150	1.5500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	251	0.69	0.350000	11:07:44 AM	1.3500	1.3500	1.4611
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	257	0.70	-	-	-	-	1.5200
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	262	0.72	866.752000	2:10:03 PM	2.6000	2.6000	2.5829
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	264	0.72	1760.000000	9:48:50 AM	2.7350	2.7350	2.6859
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	265	0.73	-	-	-	-	1.5452
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	272	0.75	-	-	-	-	1.5403
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	293	0.80	-	-	-	-	1.5918
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	300	0.82	-	-	-	-	1.6000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	307	0.84	-	-	-	-	1.6250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	314	0.86	-	-	-	-	1.5938
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	321	0.88	0.500000	10:29:16 AM	1.5500	1.5500	1.6892
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	328	0.90	4.050000	11:13:29 AM	1.5600	1.5600	1.6654
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	331	0.91	1885.950000	3:52:49 PM	2.7000	2.6407	2.6751
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	335	0.92	4.040000	2:09:10 PM	1.5500	1.5500	1.6214
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	340	0.93	-	-	-	-	2.6504
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	342	0.94	13.131000	3:21:34 PM	1.6000	1.5813	1.8000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	356	0.98	48.826000	9:52:40 AM	2.6500	2.6500	2.6778
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	363	0.99	73.263000	3:00:03 PM	1.6600	1.6539	1.6583
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	400	1.10	24.500000	10:40:12 AM	2.5500	2.5500	2.8089
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	438	1.20	1.000000	2:45:19 PM	3.0000	3.0000	2.8505
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	516	1.41	60.260000	2:48:23 PM	3.2000	3.2387	3.2087
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	542	1.48	4.000000	2:07:35 PM	3.3650	3.3416	3.0773
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	585	1.60	-	-	-	-	3.1347
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	723	1.98	22.120000	2:37:19 PM	3.4500	3.1774	3.2808
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	726	1.99	12.000000	2:45:57 PM	3.3400	3.2167	3.2459
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	765	2.09	-	-	-	-	3.4749
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	809	2.22	-	-	-	-	3.5503
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	872	2.39	-	-	-	-	3.6580
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	887	2.43	5.989564	2:47:27 PM	3.9250	3.9437	3.7058

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	945	2.59	-	-	-	-	3.7987
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	970	2.66	-	-	-	-	3.8255
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,122	3.07	-	-	-	-	4.1962
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,124	3.08	-	-	-	-	4.0826
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,244	3.41	478.520000	3:08:30 PM	4.2500	4.1370	4.1161
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,272	3.48	55.160000	3:43:11 PM	4.2000	4.2000	4.2154
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,313	3.60	-	-	-	-	4.3653
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,353	3.70	-	-	-	-	4.4251
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,404	3.84	-	-	-	-	4.4493
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,430	3.92	0.500000	9:51:01 AM	4.7000	4.7000	4.6540
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,483	4.06	1719.100000	3:58:26 PM	4.6250	4.6394	4.6312
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,648	4.51	1.360000	3:55:32 PM	4.9750	5.0669	4.8057
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,678	4.59	3.760000	3:56:08 PM	5.0250	5.0981	4.8408
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,726	4.73	-	-	-	-	4.8971
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,810	4.96	-	-	-	-	4.9955
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,813	4.96	10205.789000	3:59:36 PM	5.0500	5.1087	5.0585
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,874	5.13	-	-	-	-	5.2125
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,903	5.21	43.920000	2:39:20 PM	5.1000	5.1658	5.2507
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,999	5.47	-	-	-	-	5.1470
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,197	6.02	-	-	-	-	5.2865
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,228	6.10	-	-	-	-	5.3817
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,340	6.41	1.000000	2:59:45 PM	5.4500	5.4500	5.3562
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,454	6.72	0.200000	2:46:40 PM	5.5000	5.5000	5.4008
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,491	6.82	7.000000	11:09:31 AM	5.4500	5.3857	5.3075
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,993	8.19	-	-	-	-	5.5314
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,036	8.31	20.000000	9:26:02 AM	5.4700	5.4700	5.4936
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,055	8.36	-	-	-	-	5.5393
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,237	8.86	-	-	-	-	5.5625
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,411	9.34	2.000000	11:11:32 AM	5.7250	5.7375	5.4232
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,414	9.35	231.500000	11:08:33 AM	5.6250	5.5963	5.5705
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,489	9.55	-	-	-	-	5.5749
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,596	9.85	92.203000	10:46:54 AM	5.4500	5.4584	5.4919
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,609	9.88	-	-	-	-	5.5785
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,637	9.96	0.500000	11:29:59 AM	5.8250	5.8250	5.5928

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,847	10.53	10.000000	10:36:33 AM	5.5000	5.5000	5.5703
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,910	10.71	-	-	-	-	5.5672
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,022	11.01	2.100000	3:06:04 PM	5.6300	5.8229	5.5618
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,616	12.64	-	-	-	-	5.5445
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,945	13.54	-	-	-	-	5.5424
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,022	13.75	-	-	-	-	5.5425
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,310	14.54	-	-	-	-	5.5436
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,541	15.17	-	-	-	-	5.5438
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,631	15.42	-	-	-	-	5.5464
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,700	15.61	42.000000	2:33:52 PM	5.9500	5.7764	5.4995
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,821	15.94	-	-	-	-	5.5487
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,157	16.86	55.000000	10:16:45 AM	5.5724	5.5724	5.5723
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,751	18.48	-	-	-	-	5.4936
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,060	19.33	-	-	-	-	5.5225