

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 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	6	0.02	-	-	-	-	1.0538
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	13	0.04	-	-	-	-	1.0763
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	20	0.06	2.569200	10:41:57 AM	1.1500	1.0584	1.0211
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	27	0.07	185.011000	10:51:05 AM	1.0750	1.1026	1.1220
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	34	0.09	2.000000	11:04:30 AM	1.0700	1.1110	1.0900
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	41	0.11	183.119000	2:56:35 PM	1.2000	1.2020	1.1823
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	48	0.13	91.530000	2:24:32 PM	1.2250	1.2257	1.2100
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	55	0.15	34.855000	2:16:38 PM	1.2200	1.2038	1.2400
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	62	0.17	319.473000	2:51:22 PM	1.2000	1.2125	1.2058
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	69	0.19	28.701000	10:24:41 AM	1.2000	1.3193	1.1794
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	76	0.21	8.000000	2:39:09 PM	1.2500	1.2506	1.2000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	83	0.23	29.066000	3:20:33 PM	1.2000	1.3802	1.2756
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	90	0.25	437.421000	3:37:09 PM	1.4500	1.4051	1.4384
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	97	0.27	75.000000	10:07:02 AM	1.4300	1.4300	1.2916
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	102	0.28	-	-	-	-	1.3211
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	104	0.29	0.131000	9:34:18 AM	1.4750	1.4750	1.2622
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	111	0.30	-	-	-	-	1.3161
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	118	0.32	12.210000	3:44:31 PM	1.5500	1.5368	1.1784
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	125	0.34	-	-	-	-	1.2422
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	131	0.36	-	-	-	-	2.0548
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	132	0.36	0.600000	3:33:34 PM	1.4000	1.4000	1.2664
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	139	0.38	-	-	-	-	1.3173
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	146	0.40	1.100000	2:25:19 PM	1.5500	1.5500	1.5628
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	153	0.42	50.200000	2:22:45 PM	1.3250	1.3253	1.3256
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	160	0.44	-	-	-	-	1.4636
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	167	0.46	-	-	-	-	1.5484
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	173	0.47	-	-	-	-	2.1882
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	174	0.48	-	-	-	-	1.4115
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	181	0.50	364.375400	3:54:55 PM	1.5900	1.5889	1.5860
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	188	0.52	-	-	-	-	1.4561
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	195	0.53	23.436400	11:43:31 AM	1.5950	1.5950	1.4729
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	202	0.55	33.214000	10:41:34 AM	1.4550	1.4550	1.5055
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	207	0.57	-	-	-	-	2.2783
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	209	0.57	36.241000	10:43:00 AM	1.4550	1.4550	1.5290

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RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	216	0.59	25.083000	2:45:40 PM	1.4550	1.4550	1.5282
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	223	0.61	-	-	-	-	1.5115
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	230	0.63	-	-	-	-	1.4731
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	237	0.65	15.124000	10:18:12 AM	1.5850	1.5850	1.5500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	244	0.67	-	-	-	-	1.5540
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	250	0.68	-	-	-	-	1.5663
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	255	0.70	300.513000	3:46:40 PM	2.5900	2.5134	2.5728
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	257	0.70	0.500000	3:25:07 PM	2.7000	2.7000	2.5997
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	258	0.71	-	-	-	-	1.6064
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	265	0.73	46.800000	9:21:49 AM	1.5250	1.5250	1.5400
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	286	0.78	-	-	-	-	1.6427
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	293	0.80	-	-	-	-	1.6000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	300	0.82	-	-	-	-	1.6344
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	307	0.84	-	-	-	-	1.6481
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	314	0.86	-	-	-	-	1.6573
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	321	0.88	-	-	-	-	1.6591
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	324	0.89	696.534000	2:01:45 PM	2.5750	2.5727	2.5918
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	328	0.90	-	-	-	-	1.6662
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	333	0.91	0.250000	11:34:25 AM	2.6350	2.6350	2.5803
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	335	0.92	50.830000	2:32:30 PM	1.6000	1.6006	1.6000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	349	0.96	-	-	-	-	2.6906
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	356	0.98	10.500000	11:23:46 AM	1.7300	1.7300	1.6750
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	363	0.99	121.199000	3:48:00 PM	1.7200	1.7091	1.7390
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	393	1.08	64.700000	10:57:18 AM	2.7000	2.6614	2.7140
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	431	1.18	-	-	-	-	2.7833
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	509	1.39	29.200000	3:35:12 PM	3.3000	3.1875	3.1347
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	535	1.47	504.500000	3:20:25 PM	2.9000	3.0004	3.0324
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	578	1.58	-	-	-	-	3.0720
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	716	1.96	1406.620000	3:19:25 PM	3.0500	3.1871	3.2129
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	719	1.97	326.600000	3:47:50 PM	3.1500	3.1518	3.1609
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	758	2.08	-	-	-	-	3.4213
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	802	2.20	-	-	-	-	3.5012
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	865	2.37	-	-	-	-	3.6155
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	880	2.41	29.994138	3:35:28 PM	3.8000	3.8333	3.6477

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	938	2.57	-	-	-	-	3.7584
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	963	2.64	-	-	-	-	3.7932
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,115	3.05	92.900000	9:51:36 AM	4.1200	4.1200	4.1244
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,117	3.06	-	-	-	-	4.0687
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,237	3.39	1165.176000	3:23:54 PM	4.1500	4.1465	4.1506
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,265	3.46	30.000000	11:14:32 AM	4.0500	4.1500	4.2370
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,306	3.58	-	-	-	-	4.3770
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,346	3.69	-	-	-	-	4.4423
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,397	3.83	-	-	-	-	4.4995
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,423	3.90	300.000000	11:06:13 AM	4.5000	4.5333	4.4989
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,476	4.04	942.000000	3:58:46 PM	4.7250	4.7007	4.7259
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,641	4.49	5.775000	3:45:37 PM	5.0500	5.0367	4.8648
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,671	4.58	2.000000	3:36:03 PM	5.0750	5.0750	4.9039
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,719	4.71	-	-	-	-	4.9666
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,803	4.94	-	-	-	-	5.0762
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,806	4.95	5941.245000	3:55:37 PM	5.1300	5.1311	5.1319
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,867	5.11	-	-	-	-	5.2646
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,896	5.19	31.840000	3:19:29 PM	5.1000	5.1542	5.2190
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,992	5.45	-	-	-	-	5.2408
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,190	6.00	10.000000	11:55:17 AM	5.3000	5.3000	5.3960
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,221	6.08	5.000000	3:11:29 PM	5.5450	5.4970	5.5541
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,333	6.39	2790.000000	3:59:25 PM	5.5400	5.5379	5.5336
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,447	6.70	-	-	-	-	5.5019
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,484	6.80	6.700000	2:11:52 PM	5.4500	5.4500	5.4225
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,986	8.18	-	-	-	-	5.6102
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,029	8.29	-	-	-	-	5.4523
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,048	8.35	-	-	-	-	5.6136
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,230	8.84	-	-	-	-	5.6237
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,404	9.32	5.220000	3:57:30 PM	5.5500	5.5692	5.5545
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,407	9.33	95.300000	11:23:26 AM	5.5250	5.5439	5.5841
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,482	9.53	-	-	-	-	5.6282
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,589	9.83	32.000000	3:26:25 PM	5.6000	5.6000	5.5921
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,602	9.86	2.000000	9:53:50 AM	5.9500	5.9500	5.6289
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,630	9.94	-	-	-	-	5.6358

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,840	10.51	-	-	-	-	5.6277
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,903	10.69	-	-	-	-	5.6271
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,015	10.99	-	-	-	-	5.5999
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,609	12.62	-	-	-	-	5.6116
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,938	13.52	-	-	-	-	5.6079
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,015	13.73	-	-	-	-	5.6075
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,303	14.52	-	-	-	-	5.6050
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,534	15.15	-	-	-	-	5.6008
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,624	15.40	-	-	-	-	5.5991
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,693	15.59	19.400000	3:33:18 PM	6.0000	5.7680	5.5510
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,814	15.92	-	-	-	-	5.5937
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,150	16.84	-	-	-	-	5.5795
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,744	18.46	5.000000	10:16:03 AM	5.8700	5.8700	5.5504
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,053	19.31	-	-	-	-	5.5536