

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 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	7	0.02	52.500000	2:52:25 PM	0.9025	0.9025	0.9025
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	14	0.04	-	-	-	-	1.0588
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	21	0.06	16.200000	2:52:23 PM	1.0550	1.0901	1.0884
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	28	0.08	9.193300	11:21:48 AM	1.1750	1.1346	1.1549
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	35	0.10	509.195000	3:02:06 PM	1.1500	1.1459	1.1486
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	42	0.12	181.889000	2:14:17 PM	1.1550	1.1616	1.1762
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	49	0.13	191.984800	3:47:02 PM	1.1500	1.1553	1.1747
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	56	0.15	66.938000	3:09:23 PM	1.0000	1.2295	1.3000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	63	0.17	70.588000	2:37:22 PM	1.3000	1.3459	1.3478
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	70	0.19	3.890000	2:40:27 PM	1.3000	1.3092	1.2575
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	77	0.21	36.500000	3:18:25 PM	1.2500	1.2956	1.4353
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	84	0.23	24.775000	3:27:00 PM	1.2750	1.2987	1.3462
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	89	0.24	202.150000	3:53:25 PM	1.5250	1.5811	1.5712
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	91	0.25	200.959000	3:18:27 PM	1.3250	1.2998	1.3213
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	98	0.27	16.915700	11:40:32 AM	1.3250	1.3250	1.3525
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	105	0.29	253.879000	3:10:33 PM	1.2800	1.3199	1.3183
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	112	0.31	18.070000	2:40:11 PM	1.4000	1.3856	1.4139
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	118	0.32	-	-	-	-	1.9725
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	119	0.33	37.697000	3:48:56 PM	1.3750	1.3824	1.4408
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	126	0.35	1190.648700	2:34:11 PM	1.3500	1.3886	1.3923
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	133	0.36	1303.245000	3:43:59 PM	1.3500	1.3818	1.3896
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	140	0.38	296.632000	2:54:14 PM	1.3650	1.3846	1.3982
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	147	0.40	0.500000	10:37:00 AM	1.4250	1.4250	1.4732
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	154	0.42	-	-	-	-	1.5082
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	160	0.44	-	-	-	-	2.1190
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	161	0.44	7.233000	3:15:31 PM	1.4500	1.4500	1.5597
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	168	0.46	0.500000	2:29:42 PM	1.4250	1.4250	1.5644
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	175	0.48	31.263000	2:10:50 PM	1.4750	1.5198	1.5183
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	182	0.50	4940.143400	3:46:07 PM	1.5000	1.5737	1.5736
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	189	0.52	-	-	-	-	1.5486
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	194	0.53	-	-	-	-	2.2296
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	196	0.54	-	-	-	-	1.5581
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	203	0.56	11.016000	2:37:06 PM	1.5750	1.5759	1.5798
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	210	0.58	123.606000	2:43:39 PM	1.5600	1.5586	1.5600

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RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	217	0.59	4.090000	2:51:55 PM	1.5500	1.5500	1.5518
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	224	0.61	-	-	-	-	1.5422
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	231	0.63	-	-	-	-	1.5461
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	237	0.65	195.047000	11:20:07 AM	1.5750	1.5750	1.5698
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	242	0.66	929.064000	3:36:58 PM	2.3650	2.3991	2.3890
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	244	0.67	161.300000	10:31:28 AM	2.4500	2.4469	2.4632
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	245	0.67	-	-	-	-	1.5850
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	252	0.69	5.219000	10:52:48 AM	1.5800	1.5784	1.5769
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	273	0.75	1.210000	11:01:36 AM	1.6100	1.6100	1.6398
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	280	0.77	-	-	-	-	1.6228
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	287	0.79	-	-	-	-	1.6500
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	294	0.81	-	-	-	-	1.6684
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	301	0.82	300.000000	3:00:17 PM	1.6000	1.6267	1.6195
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	308	0.84	600.000000	2:41:26 PM	1.6350	1.6333	1.6299
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	311	0.85	2309.845400	3:40:00 PM	2.5185	2.6181	2.5458
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	315	0.86	-	-	-	-	1.7174
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	320	0.88	-	-	-	-	2.5731
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	322	0.88	0.700000	10:24:00 AM	1.6000	1.6000	1.6371
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	336	0.92	10.000000	3:00:24 PM	2.6250	2.6160	2.6334
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	343	0.94	57.930000	11:58:39 AM	1.6525	1.6525	1.7755
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	350	0.96	40.000000	10:05:14 AM	1.7800	1.7800	1.7307
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	364	1.00	881.283000	3:44:43 PM	1.8250	1.7839	1.8958
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	380	1.04	39.055000	3:45:54 PM	2.6150	2.6986	2.6394
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	418	1.14	-	-	-	-	2.7958
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	496	1.36	232.370000	3:24:15 PM	3.3000	3.2998	3.2736
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	522	1.43	1.000000	10:42:11 AM	3.1900	3.1900	3.1676
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	565	1.55	-	-	-	-	3.0940
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	703	1.93	493.204000	3:27:51 PM	3.0750	3.0899	3.0832
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	706	1.93	112.915000	3:03:51 PM	3.1050	3.1050	3.1270
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	745	2.04	-	-	-	-	3.4561
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	789	2.16	-	-	-	-	3.5364
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	852	2.33	-	-	-	-	3.6513
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	867	2.37	3.000000	2:29:34 PM	3.6500	3.6500	3.7006
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	925	2.53	9.600000	10:36:20 AM	3.7300	3.7300	3.7915

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	950	2.60	-	-	-	-	3.8300
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,097	3.00	2856.700000	3:59:25 PM	4.2475	4.2421	4.2500
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,102	3.02	-	-	-	-	4.1275
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,104	3.02	-	-	-	-	4.1092
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,224	3.35	48.830000	3:19:05 PM	4.2500	4.1897	4.2598
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,252	3.43	-	-	-	-	4.3723
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,293	3.54	-	-	-	-	4.4160
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,333	3.65	-	-	-	-	4.4809
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,384	3.79	-	-	-	-	4.5565
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,410	3.86	107.000000	3:38:11 PM	4.6000	4.7304	4.7990
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,463	4.01	110.280000	10:32:35 AM	4.8150	4.8241	4.8157
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,628	4.46	4.164000	11:54:16 AM	4.7750	4.8250	4.9079
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,658	4.54	-	-	-	-	4.9473
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,706	4.67	-	-	-	-	5.0103
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,790	4.90	0.050000	-	-	-	5.1205
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,793	4.91	1554.175000	3:59:19 PM	5.0700	5.0771	5.0735
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,854	5.08	0.200000	11:31:31 AM	5.2000	5.2000	5.2224
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,883	5.16	36.600000	2:20:17 PM	5.1000	5.0986	5.1605
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,979	5.42	-	-	-	-	5.3009
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,177	5.96	0.110000	2:41:24 PM	5.4500	5.4500	5.4715
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,208	6.05	-	-	-	-	5.5464
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,320	6.35	375.000000	2:54:21 PM	5.5500	5.5500	5.5507
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,434	6.66	-	-	-	-	5.6063
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,471	6.77	-	-	-	-	5.7489
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,973	8.14	-	-	-	-	5.8078
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,016	8.26	3.300000	3:13:04 PM	5.8000	5.8000	5.6039
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,035	8.31	-	-	-	-	5.8256
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,217	8.81	-	-	-	-	5.8777
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,391	9.28	0.200000	2:40:19 PM	5.7500	5.7500	5.8358
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,394	9.29	-	-	-	-	5.9004
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,469	9.50	-	-	-	-	5.9413
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,576	9.79	2321.940000	3:57:21 PM	6.0000	6.0119	6.0102
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,589	9.83	-	-	-	-	5.9700
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,617	9.90	-	-	-	-	5.9785

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,827	10.48	-	-	-	-	5.9701
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,890	10.65	-	-	-	-	5.9647
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,002	10.96	10.000000	11:06:57 AM	5.8650	5.8650	5.9174
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,596	12.58	-	-	-	-	5.8816
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,925	13.48	-	-	-	-	5.8492
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,002	13.70	-	-	-	-	5.8428
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,290	14.48	-	-	-	-	5.8216
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,521	15.12	-	-	-	-	5.8055
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,611	15.36	-	-	-	-	5.7988
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,680	15.55	2.500000	11:16:39 AM	6.0300	6.0300	5.7779
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,801	15.88	-	-	-	-	5.7842
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,137	16.80	1033.000000	9:56:59 AM	5.7975	5.7975	5.7974
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,731	18.43	-	-	-	-	5.7516
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,040	19.27	-	-	-	-	5.7472