

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 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	1	0.00	-	-	-	-	-
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	8	0.02	-	-	-	-	1.0958
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	15	0.04	67.040000	3:58:26 PM	1.1250	1.1082	1.0924
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	22	0.06	73.161000	3:44:17 PM	1.1250	1.1158	1.1210
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	29	0.08	30.100900	11:54:17 AM	1.0500	1.1384	1.1317
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	36	0.10	9.021000	3:03:18 PM	1.0650	1.1215	1.1748
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	43	0.12	-	-	-	-	1.1860
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	50	0.14	9.600000	3:47:47 PM	1.1250	1.1250	1.3157
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	57	0.16	168.376800	3:14:30 PM	1.1250	1.1114	1.1129
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	64	0.18	59.275000	3:19:08 PM	1.1500	1.1458	1.2341
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	71	0.19	907.469800	3:43:51 PM	1.1500	1.1559	1.1683
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	76	0.21	6.000000	3:57:08 PM	1.6600	1.5867	1.5015
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	78	0.21	0.950000	11:01:46 AM	1.1750	1.1750	1.2192
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	85	0.23	509.875400	3:49:25 PM	1.1850	1.1952	1.2028
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	92	0.25	1,502.184000	3:50:48 PM	1.2100	1.2154	1.2077
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	99	0.27	1.000000	11:42:25 AM	1.2200	1.2200	1.3103
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	105	0.29	-	-	-	-	1.8517
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	106	0.29	459.409000	3:37:30 PM	1.2250	1.2257	1.2250
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	113	0.31	-	-	-	-	1.3726
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	120	0.33	113.681000	11:30:21 AM	1.3000	1.2772	1.2880
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	127	0.35	8.000000	11:30:00 AM	1.2350	1.2350	1.3796
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	134	0.37	-	-	-	-	1.3722
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	141	0.39	-	-	-	-	1.3992
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	147	0.40	-	-	-	-	1.9981
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	148	0.41	23.521000	2:05:58 PM	1.4500	1.3984	1.4708
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	155	0.42	-	-	-	-	1.4756
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	162	0.44	35.733000	11:53:09 AM	1.4750	1.4800	1.4900
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	169	0.46	-	-	-	-	1.5304
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	176	0.48	82.966000	2:51:03 PM	1.5400	1.5350	1.5388
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	181	0.50	-	-	-	-	2.1164
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	183	0.50	2,491.726000	3:50:34 PM	1.5420	1.5516	1.5535
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	190	0.52	11.302000	3:35:25 PM	1.5400	1.5400	1.5620
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	197	0.54	8.012000	2:51:27 PM	1.5500	1.5725	1.5537
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	204	0.56	102.650000	3:36:54 PM	1.5500	1.5509	1.5500

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RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	211	0.58	-	-	-	-	1.5420
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	218	0.60	-	-	-	-	1.5495
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	224	0.61	20.211000	2:13:33 PM	1.5500	1.5437	1.5592
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	229	0.63	2,380.540000	3:49:01 PM	2.4500	2.4932	2.4467
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	231	0.63	0.500000	2:47:45 PM	2.5000	2.5000	2.3573
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	232	0.64	40.000000	3:29:40 PM	1.5850	1.5850	1.5775
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	239	0.65	1.802000	2:42:07 PM	1.5500	1.5500	1.5814
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	260	0.71	-	-	-	-	1.6169
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	267	0.73	-	-	-	-	1.6000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	274	0.75	-	-	-	-	1.6241
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	281	0.77	0.214000	9:47:38 AM	1.5500	1.5500	1.6415
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	288	0.79	-	-	-	-	1.6194
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	295	0.81	8.583000	11:44:29 AM	1.6250	1.6250	1.6300
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	298	0.82	115.770000	3:47:21 PM	2.5750	2.5091	2.4762
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	302	0.83	-	-	-	-	1.6919
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	307	0.84	-	-	-	-	2.4788
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	309	0.85	-	-	-	-	1.6952
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	323	0.88	171.000000	3:41:20 PM	2.6000	2.5797	2.5765
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	330	0.90	2.024000	11:03:16 AM	1.6500	1.6500	1.7571
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	337	0.92	1.100000	10:31:02 AM	1.8000	1.8000	1.7839
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	351	0.96	1.000000	2:24:05 PM	1.7800	1.7800	1.8141
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	358	0.98	120.010000	11:22:49 AM	1.8000	1.8022	1.7988
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	365	1.00	78.992000	3:50:21 PM	1.8500	1.8430	1.8807
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	367	1.01	1,597.868000	3:41:13 PM	2.5900	2.5059	2.5497
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	405	1.11	-	-	-	-	2.7220
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	483	1.32	134.500000	2:42:09 PM	3.1500	3.0149	3.0063
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	509	1.39	58.975000	3:18:45 PM	3.1000	2.9321	3.0549
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	552	1.51	-	-	-	-	3.0489
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	690	1.89	164.830000	3:19:34 PM	3.0500	2.9173	2.9005
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	693	1.90	2.200000	2:04:16 PM	3.2000	3.1661	3.2500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	732	2.00	-	-	-	-	3.4491
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	776	2.13	-	-	-	-	3.5449
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	839	2.30	-	-	-	-	3.6821
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	854	2.34	-	-	-	-	3.7208

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	912	2.50	0.658000	10:26:04 AM	3.7000	3.7000	3.8429
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	937	2.57	-	-	-	-	3.8954
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,084	2.97	306.620000	3:54:31 PM	4.3500	4.3092	4.3328
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,089	2.98	100.500000	3:56:51 PM	4.2750	4.3149	4.3150
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,091	2.99	-	-	-	-	4.2308
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,211	3.32	116.000000	2:49:08 PM	4.0700	4.4040	4.4283
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,239	3.39	2.000000	10:33:28 AM	4.3000	4.3000	4.4405
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,280	3.50	-	-	-	-	4.5636
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,320	3.61	-	-	-	-	4.6337
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,371	3.75	-	-	-	-	4.7209
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,397	3.83	-	-	-	-	4.8231
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,450	3.97	1,552.500000	3:58:49 PM	5.1100	5.0285	5.1186
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,615	4.42	6.000000	2:02:57 PM	5.0300	5.0400	5.0670
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,645	4.50	17.000000	3:45:45 PM	5.1600	5.0471	5.1034
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,693	4.64	-	-	-	-	5.1615
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,777	4.87	-	-	-	-	5.2633
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,780	4.87	1,097.588000	3:59:12 PM	5.2500	5.0992	5.2460
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,841	5.04	8.000000	2:07:48 PM	5.2800	5.2900	5.4225
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,870	5.12	714.000000	3:05:19 PM	5.2000	5.1019	5.0867
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,966	5.38	-	-	-	-	5.4509
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,164	5.93	0.260000	2:34:39 PM	5.5000	5.5000	5.6319
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,195	6.01	20.500000	3:20:43 PM	5.8500	5.4988	5.6936
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,307	6.32	2,528.100000	3:58:37 PM	5.7000	5.7817	5.7546
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,421	6.63	-	-	-	-	5.7504
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,458	6.73	6.000000	2:08:01 PM	5.6800	5.6900	5.8137
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,960	8.10	-	-	-	-	5.8947
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,003	8.22	-	-	-	-	5.7751
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,022	8.27	-	-	-	-	5.9070
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,204	8.77	-	-	-	-	5.9433
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,378	9.25	8.100000	2:15:18 PM	5.9000	5.9444	6.0056
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,381	9.26	503.620000	3:37:07 PM	5.9200	5.9247	5.9240
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,456	9.46	-	-	-	-	5.9714
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,563	9.76	305.848000	2:12:38 PM	5.9500	5.9571	5.9521
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,576	9.79	-	-	-	-	5.9796

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RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,604	9.87	16.000000	2:06:49 PM	5.9800	5.9756	5.9820
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,814	10.44	6.000000	2:01:42 PM	5.9800	5.9900	5.9806
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,877	10.62	-	-	-	-	5.9790
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,989	10.92	-	-	-	-	5.9657
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,583	12.55	-	-	-	-	5.9584
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,912	13.45	-	-	-	-	5.9293
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,989	13.66	11.481000	2:01:41 PM	6.1460	6.0275	5.9192
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,277	14.45	-	-	-	-	5.8766
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,508	15.08	-	-	-	-	5.8420
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,598	15.33	-	-	-	-	5.8360
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,667	15.52	11.400000	2:07:09 PM	6.0000	6.0100	5.9231
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,788	15.85	-	-	-	-	5.8233
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,124	16.77	3.400000	2:01:52 PM	6.1983	6.1983	5.8343
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,718	18.39	-	-	-	-	5.8011
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,027	19.24	-	-	-	-	5.7948