

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 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	7	0.02	-	-	-	-	1.0907
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	14	0.04	80.665000	3:07:08 PM	1.1000	1.0535	1.0940
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	21	0.06	112.825300	3:10:58 PM	1.0550	1.0916	1.1164
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	28	0.08	73.169100	3:51:17 PM	1.0600	1.0883	1.1317
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	35	0.10	6.264000	3:24:57 PM	1.1250	1.0984	1.1748
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	42	0.12	0.831000	2:42:56 PM	1.0750	1.0750	1.1747
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	49	0.13	6.522000	3:56:40 PM	1.0750	1.0750	1.2947
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	56	0.15	101.660000	3:02:47 PM	1.1050	1.0902	1.1143
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	63	0.17	109.138000	3:57:06 PM	1.1000	1.1100	1.1650
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	70	0.19	1,644.402100	3:48:30 PM	1.1325	1.1378	1.1438
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	75	0.21	1,953.807000	3:49:22 PM	1.5250	1.4781	1.4827
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	77	0.21	19.291000	3:06:38 PM	1.2000	1.1800	1.2062
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	84	0.23	369.804500	3:26:02 PM	1.2000	1.1992	1.2024
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	91	0.25	1,442.320400	3:49:12 PM	1.1850	1.2092	1.2103
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	98	0.27	3.503000	10:58:56 AM	1.2200	1.2200	1.3059
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	104	0.29	-	-	-	-	1.8906
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	105	0.29	1,353.807000	3:40:14 PM	1.2200	1.2351	1.2312
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	112	0.31	3.000000	2:51:25 PM	1.3300	1.3300	1.3931
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	119	0.33	4.024000	3:16:27 PM	1.3000	1.3000	1.2907
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	126	0.35	31.100000	10:49:30 AM	1.3250	1.3250	1.3794
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	133	0.36	-	-	-	-	1.3710
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	140	0.38	-	-	-	-	1.3973
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	146	0.40	5.000000	2:14:40 PM	1.6500	1.6500	2.0404
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	147	0.40	200.340000	3:37:24 PM	1.4500	1.4001	1.4000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	154	0.42	-	-	-	-	1.4701
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	161	0.44	0.500000	11:41:58 AM	1.3500	1.3500	1.4876
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	168	0.46	58.401000	3:52:36 PM	1.5100	1.5440	1.5293
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	175	0.48	297.379400	3:54:06 PM	1.5400	1.5402	1.5392
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	180	0.49	-	-	-	-	2.1615
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	182	0.50	1,647.117000	3:51:59 PM	1.5400	1.5549	1.5539
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	189	0.52	268.468000	2:39:33 PM	1.5750	1.5739	1.5752
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	196	0.54	1.000000	2:28:48 PM	1.5600	1.5600	1.5538
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	203	0.56	74.474000	2:46:37 PM	1.5500	1.5575	1.5557
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	210	0.58	-	-	-	-	1.5457

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RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	217	0.59	5.037100	2:51:20 PM	1.5500	1.5500	1.5541
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	223	0.61	21.940000	10:11:35 AM	1.5500	1.5496	1.5592
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	228	0.62	2,270.315000	3:52:36 PM	2.4550	2.5415	2.5238
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	230	0.63	103.782000	3:06:20 PM	2.5700	2.5258	2.4750
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	231	0.63	10.000000	9:48:14 AM	1.5750	1.5750	1.5826
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	238	0.65	105.201000	11:43:45 AM	1.5500	1.5818	1.5920
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	259	0.71	850.000000	2:53:19 PM	1.6250	1.6074	1.6125
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	266	0.73	550.470000	2:55:13 PM	1.6250	1.6227	1.6100
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	273	0.75	673.794800	2:53:31 PM	1.6250	1.6130	1.6125
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	280	0.77	-	-	-	-	1.6512
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	287	0.79	10.000000	2:28:39 PM	1.6000	1.6000	1.6328
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	294	0.81	13.214000	2:30:18 PM	1.6250	1.6250	1.6301
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	297	0.81	414.914000	3:46:08 PM	2.5050	2.5354	2.5696
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	301	0.82	0.431000	2:18:38 PM	1.6000	1.6000	1.7034
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	306	0.84	-	-	-	-	2.5260
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	308	0.84	-	-	-	-	1.7031
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	322	0.88	251.100000	11:11:40 AM	2.5250	2.5997	2.5950
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	329	0.90	-	-	-	-	1.7713
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	336	0.92	1.000000	10:11:15 AM	1.6750	1.6750	1.7978
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	350	0.96	-	-	-	-	1.8268
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	357	0.98	184.830000	3:19:30 PM	1.8600	1.8792	1.8454
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	364	1.00	235.616000	3:58:30 PM	1.8500	1.8632	1.8942
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	366	1.00	1,049.160000	2:38:35 PM	2.6950	2.6203	2.5901
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	404	1.11	-	-	-	-	2.7683
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	482	1.32	31.476000	3:29:36 PM	3.1500	3.0907	3.0058
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	508	1.39	26.500000	3:27:04 PM	3.1250	3.1047	3.0981
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	551	1.51	-	-	-	-	3.0954
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	689	1.89	35.025000	3:31:19 PM	2.9015	2.9499	3.1000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	692	1.90	41.900000	3:00:57 PM	3.0800	3.1740	3.2480
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	731	2.00	-	-	-	-	3.4960
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	775	2.12	-	-	-	-	3.5896
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	838	2.29	-	-	-	-	3.7236
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	853	2.34	31.600000	2:16:25 PM	3.9000	3.8019	3.7610
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	911	2.49	-	-	-	-	3.8806

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	936	2.56	-	-	-	-	3.9321
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,083	2.97	172.700000	3:50:04 PM	4.3200	4.3120	4.3163
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,088	2.98	50.000000	-	-	-	4.3505
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,090	2.98	-	-	-	-	4.2597
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,210	3.31	8.470000	3:29:10 PM	4.1500	4.2167	4.4317
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,238	3.39	8.300000	2:45:53 PM	4.4250	4.2901	4.4919
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,279	3.50	-	-	-	-	4.5774
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,319	3.61	-	-	-	-	4.6441
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,370	3.75	-	-	-	-	4.7273
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,396	3.82	-	-	-	-	4.8222
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,449	3.97	444.730000	3:40:18 PM	5.0750	5.0151	5.0453
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,614	4.42	-	-	-	-	5.0719
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,644	4.50	-	-	-	-	5.1094
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,692	4.63	-	-	-	-	5.1694
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,776	4.86	-	-	-	-	5.2743
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,779	4.87	105.710000	3:45:59 PM	5.2500	5.1160	5.2397
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,840	5.04	0.500000	10:49:57 AM	5.2500	5.2500	5.4784
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,869	5.12	12.509000	3:24:02 PM	5.3500	5.1853	5.0869
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,965	5.38	-	-	-	-	5.4708
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,163	5.92	-	-	-	-	5.6613
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,194	6.01	-	-	-	-	5.6673
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,306	6.31	339.000000	3:41:07 PM	5.8500	5.8323	5.8425
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,420	6.63	-	-	-	-	5.7987
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,457	6.73	-	-	-	-	5.8602
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,959	8.10	-	-	-	-	5.9938
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,002	8.22	-	-	-	-	5.8898
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,021	8.27	-	-	-	-	6.0111
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,203	8.77	-	-	-	-	6.0616
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,377	9.25	227.900000	10:48:37 AM	6.2000	6.2000	6.1975
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,380	9.25	209.360000	2:38:43 PM	6.0000	5.9772	5.9659
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,455	9.46	-	-	-	-	6.0596
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,562	9.75	1.500000	2:12:06 PM	5.9800	5.9777	5.9556
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,575	9.79	-	-	-	-	6.0415
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,603	9.86	1.700000	2:52:08 PM	5.9000	5.9588	6.0377

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,813	10.44	-	-	-	-	6.0245
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,876	10.61	-	-	-	-	6.0224
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,988	10.92	1.000000	11:27:15 AM	6.0800	6.0800	6.0093
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,582	12.55	-	-	-	-	5.9971
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,911	13.45	-	-	-	-	5.9651
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,988	13.66	12.000000	11:01:54 AM	6.0000	6.0000	5.9541
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,276	14.45	-	-	-	-	5.9026
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,507	15.08	-	-	-	-	5.8581
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,597	15.32	2.000000	3:15:44 PM	6.0000	6.0000	5.8496
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,666	15.51	21.500000	3:15:07 PM	5.9000	5.9250	5.9260
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,787	15.84	-	-	-	-	5.8314
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,123	16.76	-	-	-	-	5.8372
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,717	18.39	-	-	-	-	5.8054
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,026	19.24	-	-	-	-	5.7991