

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	2	0.01	-	-	-	-	-
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	9	0.03	37.660000	2:37:06 PM	1.1500	1.1500	1.0866
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	16	0.04	81.810000	2:43:03 PM	1.1000	1.0991	1.1056
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	23	0.06	-	-	-	-	1.1317
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	30	0.08	210.068800	3:11:55 PM	1.1250	1.0983	1.1044
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	37	0.10	-	-	-	-	1.1361
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	44	0.12	101.673400	3:40:34 PM	1.0750	1.0882	1.1084
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	51	0.14	100.095000	3:03:03 PM	1.0500	1.0775	1.1176
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	58	0.16	40.000000	10:33:50 AM	1.1000	1.1000	1.1650
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	65	0.18	10.000000	3:17:45 PM	1.0850	1.0850	1.1442
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	70	0.19	31.928000	2:58:08 PM	1.4755	1.4847	1.4864
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	72	0.20	3.300000	11:28:24 AM	1.2000	1.2174	1.2240
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	79	0.22	402.090000	3:09:48 PM	1.2250	1.2200	1.2098
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	86	0.24	24.619800	3:56:27 PM	1.1750	1.1853	1.2081
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	93	0.26	569.730000	3:43:41 PM	1.1250	1.2000	1.2131
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	99	0.27	-	-	-	-	1.8888
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	100	0.27	1,080.406000	2:59:47 PM	1.2300	1.2319	1.2328
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	107	0.29	60.106600	2:40:04 PM	1.2000	1.2017	1.2000
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	114	0.31	173.644000	2:47:39 PM	1.2750	1.2937	1.2912
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	121	0.33	-	-	-	-	1.3796
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	128	0.35	0.230000	3:10:31 PM	1.2750	1.2750	1.3535
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	135	0.37	4.031000	3:23:51 PM	1.3000	1.3000	1.3750
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	141	0.39	-	-	-	-	2.0382
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	142	0.39	100.000000	2:31:01 PM	1.3750	1.3750	1.3868
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	149	0.41	0.100000	3:11:10 PM	1.3000	1.3000	1.4422
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	156	0.43	-	-	-	-	1.4623
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	163	0.45	21.037000	3:13:54 PM	1.5100	1.5281	1.5124
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	170	0.47	42.169000	3:21:09 PM	1.5650	1.5599	1.5392
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	175	0.48	-	-	-	-	2.1591
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	177	0.49	35.700000	3:51:41 PM	1.5500	1.5673	1.5513
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	184	0.50	3.904000	3:02:55 PM	1.5300	1.5369	1.5488
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	191	0.52	0.704000	3:10:01 PM	1.5300	1.5300	1.5500
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	198	0.54	10.000000	3:33:44 PM	1.5600	1.5600	1.5557
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	205	0.56	-	-	-	-	1.5527

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RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	212	0.58	-	-	-	-	1.5621
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	218	0.60	35.000000	3:52:48 PM	1.5700	1.5829	1.5693
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	223	0.61	576.340000	2:59:30 PM	2.5500	2.5091	2.5006
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	225	0.62	-	-	-	-	2.4602
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	226	0.62	-	-	-	-	1.5879
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	233	0.64	22.000000	3:37:41 PM	1.6000	1.5659	1.5596
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	254	0.70	-	-	-	-	1.6125
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	261	0.72	-	-	-	-	1.6067
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	268	0.73	5.000000	3:55:52 PM	1.6275	1.6275	1.6125
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	275	0.75	-	-	-	-	1.6563
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	282	0.77	-	-	-	-	1.6533
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	289	0.79	27.000000	2:42:47 PM	1.6300	1.6300	1.6926
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	292	0.80	5.000000	2:58:53 PM	2.5300	2.5372	2.5242
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	296	0.81	6.000000	3:38:48 PM	1.6250	1.6250	1.6500
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	301	0.82	-	-	-	-	2.5120
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	303	0.83	0.010000	2:04:59 PM	1.6350	1.6350	1.7284
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	317	0.87	-	-	-	-	2.5695
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	324	0.89	0.600000	3:09:12 PM	1.6500	1.6500	1.7869
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	331	0.91	-	-	-	-	1.8113
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	345	0.95	-	-	-	-	1.8330
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	352	0.96	0.580000	2:47:29 PM	1.8500	1.8500	1.8800
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	359	0.98	81.213000	3:29:50 PM	1.8675	1.8742	1.8811
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	361	0.99	7.000000	3:06:52 PM	2.6000	2.6000	2.6865
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	399	1.09	-	-	-	-	2.7494
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	477	1.31	-	-	-	-	3.0033
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	503	1.38	-	-	-	-	3.0976
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	546	1.50	-	-	-	-	3.0744
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	684	1.87	406.758000	3:12:46 PM	2.9000	2.9193	2.9101
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	687	1.88	8.800000	3:12:52 PM	3.0500	3.1372	3.2259
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	726	1.99	-	-	-	-	3.4723
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	770	2.11	-	-	-	-	3.5681
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	833	2.28	-	-	-	-	3.7051
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	848	2.32	5.000000	11:34:05 AM	3.6000	3.6000	3.7411
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	906	2.48	-	-	-	-	3.8649

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	931	2.55	-	-	-	-	3.9183
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,078	2.95	234.902000	3:52:01 PM	4.3300	4.3335	4.3468
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,083	2.97	1.300000	3:20:58 PM	4.3300	4.3300	4.3446
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,085	2.97	-	-	-	-	4.2531
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,205	3.30	150.015000	3:41:45 PM	4.4500	4.3950	4.3879
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,233	3.38	56.090000	3:51:57 PM	4.4500	4.4816	4.5000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,274	3.49	-	-	-	-	4.5826
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,314	3.60	-	-	-	-	4.6513
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,365	3.74	-	-	-	-	4.7378
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,391	3.81	0.500000	11:27:50 AM	4.8000	4.8000	4.7999
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,444	3.95	697.700000	3:46:27 PM	5.1000	5.1062	5.1108
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,609	4.41	-	-	-	-	5.0973
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,639	4.49	-	-	-	-	5.1365
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,687	4.62	-	-	-	-	5.1992
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,771	4.85	-	-	-	-	5.3091
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,774	4.86	952.520000	3:52:08 PM	5.1350	5.1357	5.1447
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,835	5.02	-	-	-	-	5.4849
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,864	5.10	432.910000	2:59:02 PM	5.2500	5.1311	5.1325
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,960	5.37	-	-	-	-	5.5144
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,158	5.91	3.160000	11:51:58 AM	5.6000	5.6000	5.7112
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,189	5.99	20.000000	11:25:40 AM	5.7500	5.7500	5.8431
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,301	6.30	104.200000	3:47:02 PM	5.8150	5.8154	5.8310
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,415	6.61	-	-	-	-	5.8449
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,452	6.71	23.000000	3:37:05 PM	5.9800	5.9800	5.8882
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,954	8.09	-	-	-	-	6.0070
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,997	8.21	-	-	-	-	5.9449
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,016	8.26	-	-	-	-	6.0195
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,198	8.76	-	-	-	-	6.0559
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,372	9.23	150.000000	10:58:00 AM	6.0500	6.0500	6.0853
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,375	9.24	330.000000	11:07:19 AM	6.0100	6.0136	6.0008
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,450	9.45	-	-	-	-	6.0633
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,557	9.74	-	-	-	-	6.0015
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,570	9.77	-	-	-	-	6.0555
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,598	9.85	5.757000	3:38:25 PM	6.2500	6.2078	6.0540

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,808	10.43	1.000000	11:53:20 AM	6.0500	6.0500	6.0435
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,871	10.60	-	-	-	-	6.0408
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,983	10.91	-	-	-	-	6.0303
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,577	12.53	-	-	-	-	6.0205
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,906	13.43	-	-	-	-	6.0069
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,983	13.64	-	-	-	-	6.0024
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,271	14.43	-	-	-	-	5.9740
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,502	15.06	-	-	-	-	5.9444
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,592	15.31	-	-	-	-	5.9353
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,661	15.50	74.800000	3:24:15 PM	6.1600	6.2135	5.9789
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,782	15.83	-	-	-	-	5.9160
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,118	16.75	-	-	-	-	5.9116
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,712	18.38	2.000000	10:20:32 AM	6.0750	6.0750	5.8898
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,021	19.22	-	-	-	-	5.8943