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 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	6	0.02	122.320000	2:20:41 PM	1.0300	1.0861	1.1372
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	13	0.04	20.570000	3:20:17 PM	1.1250	1.1064	1.1025
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	20	0.06	5.679000	3:31:54 PM	1.1750	1.1993	1.0530
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	27	0.07	10.000000	11:42:39 AM	1.1500	1.1175	1.1100
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	34	0.09	3.861000	3:20:56 PM	1.0300	1.0222	1.0448
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	41	0.11	39.010000	3:08:12 PM	1.0750	1.0656	1.1063
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	48	0.13	31.441000	9:59:25 AM	1.1250	1.1250	1.1426
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	55	0.15	141.303000	2:41:27 PM	1.1500	1.1237	1.1100
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	60	0.16	322.945000	3:03:55 PM	1.5000	1.5000	1.4999
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	62	0.17	605.348000	2:50:07 PM	1.1750	1.1084	1.0982
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	69	0.19	101.026000	3:55:48 PM	1.1500	1.1008	1.1686
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	76	0.21	3.007000	9:54:16 AM	1.1750	1.1750	1.2272
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	83	0.23	112.008000	2:52:28 PM	1.2000	1.2031	1.1913
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	89	0.24	137.640000	3:54:32 PM	1.9500	1.9090	1.9689
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	90	0.25	984.356000	3:54:09 PM	1.2250	1.2543	1.2542
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	97	0.27	249.668600	3:26:48 PM	1.2300	1.2593	1.2750
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	104	0.29	243.525000	3:19:28 PM	1.2550	1.2708	1.2737
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	111	0.30	12.000000	11:39:52 AM	1.3000	1.3000	1.3435
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	118	0.32	3.000000	11:40:15 AM	1.3000	1.3000	1.3518
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	125	0.34	5.000000	10:55:38 AM	1.5500	1.5250	1.3797
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	131	0.36	-	-	-	-	1.9879
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	132	0.36	15.050000	-	-	-	1.3867
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	139	0.38	-	-	-	-	1.4398
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	146	0.40	-	-	-	-	1.4658
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	153	0.42	-	-	-	-	1.5155
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	160	0.44	348.997000	2:09:47 PM	1.6000	1.6057	1.6030
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	165	0.45	-	-	-	-	2.2173
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	167	0.46	-	-	-	-	1.5751
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	174	0.48	25.729000	2:30:30 PM	1.6000	1.6007	1.5967
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	181	0.50	444.668000	3:47:37 PM	1.6300	1.6362	1.6420
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	188	0.52	-	-	-	-	1.5950
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	195	0.53	32.234700	2:18:55 PM	1.6150	1.6023	1.6115
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	202	0.55	-	-	-	-	1.6198
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	208	0.57	-	-	-	-	1.6269

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RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	213	0.58	216.930000	3:36:11 PM	2.6000	2.5137	2.5096
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	215	0.59	-	-	-	-	2.5366
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	216	0.59	-	-	-	-	1.6332
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	223	0.61	17.022000	2:58:21 PM	1.6000	1.6000	1.5859
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	244	0.67	-	-	-	-	1.6530
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	251	0.69	-	-	-	-	1.6285
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	258	0.71	10.500000	11:58:22 AM	1.6250	1.6250	1.6569
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	265	0.73	-	-	-	-	1.6611
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	272	0.75	2.800000	3:21:32 PM	1.7000	1.7000	1.7000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	279	0.76	0.354000	11:26:50 AM	1.7375	1.7375	1.6970
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	282	0.77	408.911000	3:16:13 PM	2.6025	2.6084	2.7505
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	286	0.78	14.641000	10:12:54 AM	1.7000	1.7000	1.7143
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	291	0.80	-	-	-	-	2.5453
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	293	0.80	-	-	-	-	1.7000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	307	0.84	116.100000	11:21:39 AM	2.8500	2.8469	2.7653
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	314	0.86	10.300000	10:18:01 AM	1.6250	1.6500	1.8086
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	321	0.88	-	-	-	-	1.8284
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	335	0.92	-	-	-	-	1.8579
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	342	0.94	0.512000	9:29:31 AM	1.8750	1.8750	1.8815
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	349	0.96	342.067000	11:53:12 AM	1.9000	1.8959	1.9000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	351	0.96	85.393000	3:33:40 PM	2.7500	2.7095	2.6654
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	356	0.98	7.500000	11:57:25 AM	1.8915	1.8305	1.9059
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	363	0.99	94.075000	3:31:30 PM	1.9250	1.9181	1.9500
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	389	1.07	-	-	-	-	2.7881
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	467	1.28	9.470000	3:45:33 PM	3.5000	3.0389	3.0042
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	493	1.35	4.000000	9:55:40 AM	2.7000	2.7000	2.8871
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	536	1.47	-	-	-	-	3.1110
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	674	1.85	69.540000	3:10:52 PM	2.9800	3.0741	3.2181
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	677	1.85	48.920000	3:45:25 PM	3.9000	3.2546	3.0412
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	716	1.96	-	-	-	-	3.5065
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	760	2.08	-	-	-	-	3.5985
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	823	2.25	-	-	-	-	3.7269
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	838	2.29	-	-	-	-	3.7588
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	896	2.45	-	-	-	-	3.8761

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	921	2.52	-	-	-	-	3.9267
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,068	2.92	154.643000	3:53:56 PM	4.4500	4.5613	4.7250
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,073	2.94	50.000000	9:54:12 AM	4.2285	4.2285	4.2271
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,075	2.94	-	-	-	-	4.2406
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,195	3.27	226.570000	2:45:57 PM	4.5500	4.6741	4.6388
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,223	3.35	21.000000	3:10:32 PM	4.3500	4.3476	4.4168
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,264	3.46	-	-	-	-	4.5826
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,304	3.57	-	-	-	-	4.6538
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,355	3.71	-	-	-	-	4.7442
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,381	3.78	-	-	-	-	4.9353
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,434	3.93	23.630000	3:10:58 PM	4.9000	4.9194	5.0500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,599	4.38	1.520000	3:24:13 PM	4.9500	4.9500	5.1283
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,629	4.46	3.500000	11:15:43 AM	5.1300	5.1221	5.1439
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,677	4.59	-	-	-	-	5.2384
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,761	4.82	0.500000	10:50:15 AM	5.0000	5.0000	5.3571
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,764	4.83	132.889000	3:52:17 PM	5.0500	5.1079	5.1724
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,825	5.00	1.000000	11:37:17 AM	5.2800	5.2800	5.7160
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,854	5.08	426.000000	11:41:36 AM	5.0750	5.2632	5.0815
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,950	5.34	-	-	-	-	5.5543
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,148	5.88	0.221000	10:44:49 AM	5.4000	5.4000	5.7223
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,179	5.97	1,200.300000	3:26:31 PM	5.8400	5.8665	5.8839
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,291	6.27	280.500000	10:51:39 AM	5.8900	5.8895	5.9113
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,405	6.59	-	-	-	-	5.8448
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,442	6.69	-	-	-	-	5.8695
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,944	8.06	-	-	-	-	5.9728
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,987	8.18	-	-	-	-	5.9497
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,006	8.23	-	-	-	-	5.9780
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,188	8.73	-	-	-	-	5.9933
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,362	9.21	-	-	-	-	5.8885
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,365	9.21	100.100000	3:59:13 PM	6.0750	6.0001	6.0002
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,440	9.42	-	-	-	-	6.0101
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,547	9.71	230.500000	3:58:43 PM	6.1000	5.9677	6.0000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,560	9.75	-	-	-	-	6.0168
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,588	9.82	0.200000	3:39:13 PM	6.4750	6.4750	6.0185

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,798	10.40	-	-	-	-	6.0351
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,861	10.57	-	-	-	-	6.0408
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,973	10.88	-	-	-	-	5.9732
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,567	12.50	-	-	-	-	6.1447
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,896	13.41	-	-	-	-	6.2001
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,973	13.62	20.000000	11:38:56 AM	6.1550	6.1550	6.2120
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,261	14.40	-	-	-	-	6.3380
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,492	15.04	-	-	-	-	6.2761
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,582	15.28	0.300000	10:47:13 AM	6.0500	6.0500	6.2539
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,651	15.47	4.000000	11:07:17 AM	6.0800	6.0800	6.2709
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,772	15.80	-	-	-	-	6.2713
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,108	16.72	-	-	-	-	6.1110
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,702	18.35	1.000000	10:33:43 AM	6.0500	6.0500	6.2788
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,011	19.20	-	-	-	-	6.3521