

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	1	0.00	-	-	-	-	-
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	8	0.02	50.000000	10:42:39 AM	1.2750	1.2750	1.2750
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	15	0.04	-	-	-	-	1.1067
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	22	0.06	-	-	-	-	1.1100
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	29	0.08	-	-	-	-	1.0448
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	36	0.10	0.730000	2:12:06 PM	1.0650	1.0650	1.1273
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	43	0.12	40.818000	2:43:32 PM	1.1500	1.1500	1.1816
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	50	0.14	2.000000	9:54:59 AM	1.0750	1.0750	1.1428
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	55	0.15	1.640000	3:12:25 PM	1.7000	1.7000	1.4888
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	57	0.16	16.046000	2:59:26 PM	1.0750	1.1646	1.1060
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	64	0.18	12.710000	11:29:53 AM	1.1000	1.1440	1.1686
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	71	0.19	40.190000	3:00:15 PM	1.2300	1.2300	1.2250
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	78	0.21	96.126000	3:51:49 PM	1.2250	1.2250	1.2094
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	84	0.23	60.000000	11:13:58 AM	1.9500	1.9500	1.9597
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	85	0.23	277.081500	3:56:31 PM	1.2500	1.2432	1.2482
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	92	0.25	875.274000	3:34:13 PM	1.2600	1.4715	1.5310
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	99	0.27	207.565100	3:49:16 PM	1.2600	1.2577	1.2684
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	106	0.29	-	-	-	-	1.3626
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	113	0.31	0.500000	11:49:25 AM	1.3000	1.3000	1.3769
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	120	0.33	-	-	-	-	1.4033
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	126	0.35	-	-	-	-	2.0304
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	127	0.35	-	-	-	-	1.4147
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	134	0.37	3.000000	11:41:39 AM	1.4750	1.4750	1.4585
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	141	0.39	14.090000	2:24:45 PM	1.5500	1.5500	1.4836
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	148	0.41	-	-	-	-	1.5232
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	155	0.42	373.791200	3:53:26 PM	1.6050	1.6233	1.6200
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	160	0.44	-	-	-	-	2.2159
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	162	0.44	-	-	-	-	1.5748
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	169	0.46	114.412500	3:42:57 PM	1.6250	1.6386	1.6229
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	176	0.48	267.454400	3:51:35 PM	1.6650	1.6544	1.6432
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	183	0.50	-	-	-	-	1.6000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	190	0.52	47.000000	2:24:20 PM	1.6600	1.6600	1.6117
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	197	0.54	-	-	-	-	1.6457
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	203	0.56	-	-	-	-	1.6521

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RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	208	0.57	64.255000	3:32:59 PM	2.5250	2.5439	2.5352
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	210	0.58	-	-	-	-	2.4554
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	211	0.58	-	-	-	-	1.6587
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	218	0.60	10.590000	2:35:09 PM	1.6500	1.6236	1.6323
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	239	0.65	-	-	-	-	1.6803
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	246	0.67	-	-	-	-	1.6678
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	253	0.69	-	-	-	-	1.6569
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	260	0.71	10.000000	11:19:46 AM	1.8250	1.8250	1.6610
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	267	0.73	8.862000	2:45:48 PM	1.7000	1.7000	1.7164
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	274	0.75	-	-	-	-	1.6970
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	277	0.76	12.760000	3:56:13 PM	2.6700	2.7447	2.6913
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	281	0.77	-	-	-	-	1.7323
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	286	0.78	-	-	-	-	2.5450
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	288	0.79	-	-	-	-	1.7274
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	302	0.83	485.000000	11:40:15 AM	2.9250	2.7657	2.7760
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	309	0.85	-	-	-	-	1.8168
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	316	0.87	-	-	-	-	1.8356
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	330	0.90	-	-	-	-	1.8671
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	337	0.92	1.100000	2:10:46 PM	1.8500	1.8500	1.8883
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	344	0.94	18.500000	3:19:14 PM	1.9000	1.9000	1.9000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	346	0.95	59.600000	3:38:13 PM	3.0000	2.7159	2.7096
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	351	0.96	8.150000	3:34:28 PM	1.9100	1.9037	1.8986
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	358	0.98	484.072000	3:52:04 PM	1.9300	1.9553	1.9600
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	384	1.05	-	-	-	-	2.7956
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	462	1.27	42.420000	3:33:59 PM	3.4000	3.3307	3.1198
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	488	1.34	81.000000	11:01:13 AM	3.0000	3.0025	2.9678
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	531	1.45	-	-	-	-	3.1306
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	669	1.83	1,032.617000	3:00:48 PM	3.0000	3.1199	3.0934
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	672	1.84	50.712000	3:15:55 PM	3.1500	3.1496	3.0184
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	711	1.95	0.617000	-	-	-	3.5407
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	755	2.07	-	-	-	-	3.6377
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	818	2.24	-	-	-	-	3.7727
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	833	2.28	4.917000	-	-	-	3.8056
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	891	2.44	0.593000	-	-	-	3.9294

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	916	2.51	-	-	-	-	3.9828
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,063	2.91	370.905000	2:47:43 PM	4.6000	4.6537	4.6533
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,068	2.92	-	-	-	-	4.2203
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,070	2.93	-	-	-	-	4.3129
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,190	3.26	1,481.000000	11:02:06 AM	4.8000	4.7254	4.6809
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,218	3.34	3.000000	3:30:28 PM	4.4250	4.5583	4.4757
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,259	3.45	-	-	-	-	4.6741
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,299	3.56	-	-	-	-	4.7491
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,350	3.70	-	-	-	-	4.8445
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,376	3.77	-	-	-	-	4.9814
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,429	3.91	821.030000	3:04:20 PM	5.3000	5.1798	5.2987
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,594	4.36	-	-	-	-	5.2464
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,624	4.45	-	-	-	-	5.2737
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,672	4.58	-	-	-	-	5.3599
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,756	4.81	-	-	-	-	5.4821
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,759	4.82	198.466500	3:32:34 PM	5.2500	5.1994	5.2735
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,820	4.98	-	-	-	-	5.8302
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,849	5.06	19.505000	2:52:55 PM	5.2500	5.3815	5.7124
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,945	5.33	-	-	-	-	5.6889
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,143	5.87	-	-	-	-	5.8632
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,174	5.95	220.000000	11:09:07 AM	5.8750	5.8750	5.8840
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,286	6.26	140.480000	3:39:58 PM	5.9250	5.9499	6.0030
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,400	6.57	-	-	-	-	5.9834
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,437	6.67	200.000000	2:59:41 PM	6.1500	6.0163	5.9841
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,939	8.05	-	-	-	-	6.0942
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,982	8.16	-	-	-	-	6.0798
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,001	8.22	-	-	-	-	6.0970
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,183	8.72	-	-	-	-	6.1052
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,357	9.19	30.000000	11:24:09 AM	6.0200	6.0200	6.1931
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,360	9.20	120.000000	2:54:39 PM	6.1250	6.0208	6.0110
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,435	9.41	-	-	-	-	6.1066
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,542	9.70	15.000000	10:11:27 AM	6.0000	6.0000	6.0026
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,555	9.73	-	-	-	-	6.1040
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,583	9.81	2.800000	2:48:23 PM	6.3000	6.5571	6.1034

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,793	10.39	-	-	-	-	6.0971
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,856	10.56	-	-	-	-	6.0950
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,968	10.86	3.246000	2:11:23 PM	6.1250	6.1534	5.9756
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,562	12.49	-	-	-	-	6.1299
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,891	13.39	-	-	-	-	6.1586
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,968	13.60	50.000000	3:22:35 PM	6.2500	6.2500	6.2500
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,256	14.39	-	-	-	-	6.2573
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,487	15.02	-	-	-	-	6.1903
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,577	15.27	-	-	-	-	6.1762
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,646	15.46	25.000000	3:17:34 PM	6.3000	6.3000	6.1862
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,767	15.79	-	-	-	-	6.1858
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,103	16.71	-	-	-	-	6.0495
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,697	18.34	-	-	-	-	6.3427
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,006	19.18	-	-	-	-	6.4261