

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 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	1	0.00	-	-	-	-	-
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	8	0.02	5.800000	11:05:10 AM	0.6000	0.6000	0.7500
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	15	0.04	1.235000	3:04:17 PM	0.8000	0.8000	0.6621
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	20	0.06	-	-	-	-	0.9572
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	22	0.06	9.000000	11:16:39 AM	0.5750	0.5861	0.6451
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	29	0.08	-	-	-	-	0.6287
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	36	0.10	-	-	-	-	0.7339
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	43	0.12	364.430000	11:38:23 AM	0.6750	0.9721	0.9772
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	50	0.14	5.343000	2:53:20 PM	0.6500	0.6500	0.7750
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	57	0.16	152.716000	11:40:38 AM	0.8250	0.7512	0.7405
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	64	0.18	33.760000	3:38:17 PM	0.9500	0.8178	0.7150
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	71	0.19	6.895000	2:17:40 PM	0.8500	0.8500	0.8167
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	78	0.21	10.038000	3:01:24 PM	0.9250	0.8845	0.7840
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	85	0.23	15.519000	2:28:10 PM	0.8750	0.8711	0.8597
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	92	0.25	3209.817400	3:51:47 PM	0.8950	0.9397	0.9354
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	99	0.27	8.000000	2:49:58 PM	0.9800	0.9800	0.9859
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	106	0.29	-	-	-	-	0.9078
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	113	0.31	-	-	-	-	0.9726
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	120	0.33	-	-	-	-	0.9541
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	127	0.35	-	-	-	-	0.9677
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	132	0.36	-	-	-	-	1.0006
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	134	0.37	-	-	-	-	0.9883
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	141	0.39	111.560000	11:45:16 AM	0.9800	1.0771	1.0500
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	148	0.41	0.500000	9:54:31 AM	1.1000	1.1000	1.0741
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	155	0.42	5.014000	3:20:05 PM	1.0100	1.0100	1.0124
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	161	0.44	-	-	-	-	1.4237
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	162	0.44	3.702000	3:30:31 PM	1.0500	1.0500	1.0233
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	169	0.46	14.478000	2:42:31 PM	1.2000	1.1989	1.0511
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	176	0.48	-	-	-	-	1.0605
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	183	0.50	497.508000	3:01:39 PM	1.1400	1.1439	1.1457
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	190	0.52	-	-	-	-	1.1234
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	197	0.54	-	-	-	-	1.1420
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	203	0.56	-	-	-	-	1.5438
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	204	0.56	-	-	-	-	1.1607

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RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	211	0.58	-	-	-	-	1.1794
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	218	0.60	53.058000	3:45:00 PM	1.0350	1.0879	1.1250
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	225	0.62	44.648000	10:45:05 AM	1.3000	1.3000	1.2170
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	232	0.64	61.200000	10:38:02 AM	1.2000	1.2000	1.2050
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	237	0.65	-	-	-	-	1.6065
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	239	0.65	-	-	-	-	1.2540
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	246	0.67	94.872000	3:42:51 PM	1.1350	1.3050	1.3250
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	253	0.69	11.154000	3:23:35 PM	1.3650	1.3650	1.3513
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	260	0.71	-	-	-	-	1.3532
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	267	0.73	3.050000	2:22:19 PM	1.3750	1.3750	1.3316
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	274	0.75	0.500000	11:29:25 AM	1.3500	1.3500	1.4000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	280	0.77	24.220000	3:50:44 PM	1.2350	1.3231	1.3645
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	285	0.78	735.230000	3:31:10 PM	1.8850	1.7112	1.7029
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	287	0.79	3.000000	2:34:17 PM	1.9550	1.9550	1.7457
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	288	0.79	-	-	-	-	1.3809
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	295	0.81	-	-	-	-	1.3659
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	316	0.87	-	-	-	-	1.4000
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	323	0.88	-	-	-	-	1.4500
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	330	0.90	2.611000	3:15:07 PM	1.4150	1.4189	1.4250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	337	0.92	3.917000	2:26:19 PM	1.4150	1.4150	1.4128
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	344	0.94	1.000000	11:33:29 AM	1.4500	1.4500	1.5037
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	351	0.96	6.000000	10:13:46 AM	1.4500	1.4500	1.5633
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	354	0.97	342.350000	3:51:29 PM	2.0745	1.9192	1.9653
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	358	0.98	1.300000	11:37:31 AM	1.4605	1.4605	1.4681
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	363	0.99	-	-	-	-	1.9276
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	365	1.00	820.714400	3:40:56 PM	1.5200	1.5188	1.5727
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	379	1.04	153.000000	3:09:16 PM	2.1000	2.0510	2.0232
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	423	1.16	36.000000	3:48:05 PM	2.0950	2.0965	2.0182
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	461	1.26	-	-	-	-	2.1418
RPG B 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	539	1.48	109.191000	3:29:06 PM	2.7500	2.6407	2.0824
RPG B 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	565	1.55	55.000000	3:45:11 PM	2.4500	2.3955	2.4535
RPG B 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	608	1.67	-	-	-	-	2.4620
RPG B 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	746	2.04	845.889000	3:37:30 PM	2.7500	2.6788	2.6549
RPG B 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	749	2.05	53.500000	3:09:16 PM	2.7750	2.7056	2.6769

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	788	2.16	0.750000	11:39:08 AM	2.8500	2.8500	2.8455
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	832	2.28	-	-	-	-	2.9371
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	895	2.45	-	-	-	-	3.0665
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	910	2.49	23.426170	3:59:07 PM	3.1500	3.1002	3.1005
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	968	2.65	-	-	-	-	3.2248
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	993	2.72	-	-	-	-	3.2677
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,145	3.14	-	-	-	-	3.5664
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,147	3.14	-	-	-	-	3.5719
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,267	3.47	314.205000	11:33:56 AM	3.8000	3.7400	3.7506
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,295	3.55	1.000000	11:00:34 AM	4.0000	4.0000	3.9597
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,336	3.66	-	-	-	-	3.9158
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,376	3.77	-	-	-	-	3.9885
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,427	3.91	-	-	-	-	4.0813
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,453	3.98	-	-	-	-	4.3156
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,506	4.12	30.000000	2:17:19 PM	4.3000	4.2917	4.4912
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,671	4.58	5.000000	11:16:35 AM	4.5750	4.5750	4.4330
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,701	4.66	0.180000	3:58:22 PM	4.4400	4.4400	4.4744
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,749	4.79	-	-	-	-	4.5406
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,833	5.02	-	-	-	-	4.6531
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,897	5.19	35.000000	11:15:47 AM	4.7150	4.7150	4.7115
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,926	5.27	3.055000	3:51:26 PM	4.9450	4.9435	4.7501
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,022	5.54	-	-	-	-	4.8178
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,220	6.08	4.140000	-	-	-	4.8781
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,251	6.16	28.000000	11:35:53 AM	5.1000	5.1464	5.0380
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,363	6.47	4.745000	3:49:02 PM	4.9200	5.1394	5.0409
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,477	6.78	-	-	-	-	5.1013
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,514	6.88	-	-	-	-	5.0078
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,016	8.26	-	-	-	-	5.2561
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,059	8.38	40.570000	2:49:48 PM	5.1500	5.1500	5.3704
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,078	8.43	-	-	-	-	5.2675
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,260	8.93	-	-	-	-	5.3009
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,434	9.40	232.538000	3:38:10 PM	5.2750	5.2906	5.2875
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,437	9.41	60.000000	3:41:36 PM	5.0750	5.0750	5.0750
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,512	9.62	-	-	-	-	5.3331

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RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,619	9.91	-	-	-	-	5.3024
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,632	9.94	-	-	-	-	5.3477
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,660	10.02	-	-	-	-	5.3504
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,870	10.60	-	-	-	-	5.3563
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,933	10.77	-	-	-	-	5.3581
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,045	11.08	-	-	-	-	5.3624
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,639	12.70	-	-	-	-	5.3861
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,968	13.60	-	-	-	-	5.4056
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,045	13.81	-	-	-	-	5.4105
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,333	14.60	-	-	-	-	5.4322
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,564	15.23	-	-	-	-	5.4518
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,654	15.48	-	-	-	-	5.4605
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,723	15.67	16.400000	3:07:28 PM	5.7000	5.6015	5.4673
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,844	16.00	4.000000	10:44:36 AM	5.3300	5.3400	5.4787
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,180	16.92	-	-	-	-	5.4847
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,774	18.55	-	-	-	-	5.6576
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,083	19.39	4.500000	2:43:29 PM	5.3150	5.3167	5.6484