

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 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	1	0.00	-	-	-	-	-
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	8	0.02	12.500000	2:32:17 PM	1.1250	1.1250	1.0848
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	15	0.04	1.040000	2:30:58 PM	1.1250	1.1250	1.1031
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	22	0.06	60.000000	2:33:12 PM	1.1250	1.1250	1.1259
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	29	0.08	341.912000	3:57:53 PM	1.1000	1.1224	1.1213
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	36	0.10	129.288000	3:51:39 PM	1.1000	1.1402	1.1424
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	43	0.12	9.930100	3:36:37 PM	1.1000	1.1151	1.1747
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	50	0.14	77.000000	3:52:21 PM	1.2000	1.0456	1.2815
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	57	0.16	2.166500	3:07:47 PM	1.1250	1.1250	1.3488
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	64	0.18	1024.216000	3:50:18 PM	1.0850	1.1470	1.1391
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	71	0.19	4.110000	2:51:29 PM	1.0300	1.0592	1.3442
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	78	0.21	814.979000	3:49:15 PM	1.1650	1.2531	1.2420
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	83	0.23	75.235000	3:38:28 PM	1.5150	1.5529	1.5556
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	85	0.23	199.944000	3:15:35 PM	1.2000	1.1983	1.2204
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	92	0.25	2431.315700	3:47:48 PM	1.2450	1.2257	1.2206
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	99	0.27	2.673000	11:36:22 AM	1.3000	1.2629	1.3118
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	106	0.29	46.127800	2:42:01 PM	1.2250	1.2521	1.4139
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	112	0.31	-	-	-	-	1.9686
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	113	0.31	1.000000	2:48:58 PM	1.2000	1.2000	1.4408
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	120	0.33	-	-	-	-	1.3940
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	127	0.35	32.341800	3:14:29 PM	1.3000	1.2967	1.3383
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	134	0.37	43.273000	3:13:53 PM	1.2250	1.2692	1.3796
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	141	0.39	1.053000	3:33:05 PM	1.4500	1.4500	1.4172
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	148	0.41	-	-	-	-	1.4452
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	154	0.42	-	-	-	-	2.1045
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	155	0.42	14.000000	2:21:50 PM	1.4500	1.4500	1.5550
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	162	0.44	3.000000	10:25:50 AM	1.3000	1.3000	1.5458
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	169	0.46	3.030000	9:39:54 AM	1.4900	1.4900	1.4900
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	176	0.48	71.217000	3:14:39 PM	1.4850	1.4847	1.4950
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	183	0.50	1918.760113	3:59:55 PM	1.5150	1.5131	1.5088
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	188	0.52	-	-	-	-	2.2109
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	190	0.52	-	-	-	-	1.5236
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	197	0.54	4.831000	2:23:59 PM	1.5000	1.5040	1.5798
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	204	0.56	-	-	-	-	1.5537

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RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	211	0.58	14.624000	3:45:42 PM	1.5500	1.5500	1.5342
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	218	0.60	-	-	-	-	1.5330
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	225	0.62	-	-	-	-	1.5399
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	231	0.63	7.500000	2:30:52 PM	1.5500	1.5407	1.5584
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	236	0.65	678.140000	3:46:15 PM	2.3950	2.3842	2.4189
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	238	0.65	10.000000	10:27:23 AM	2.4200	2.4200	2.4155
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	239	0.65	-	-	-	-	1.5770
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	246	0.67	72.476000	3:37:26 PM	1.5250	1.5701	1.5814
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	267	0.73	8.000000	10:27:41 AM	1.5500	1.5500	1.6254
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	274	0.75	-	-	-	-	1.6088
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	281	0.77	1.000000	11:22:24 AM	1.6050	1.6050	1.6311
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	288	0.79	5.129500	2:21:59 PM	1.6250	1.6250	1.6478
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	295	0.81	3.536400	11:25:04 AM	1.6000	1.6000	1.6195
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	302	0.83	9.476000	2:55:56 PM	1.6250	1.6255	1.6301
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	305	0.84	95.912000	3:49:21 PM	2.5250	2.5049	2.5521
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	309	0.85	-	-	-	-	1.6946
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	314	0.86	-	-	-	-	2.5343
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	316	0.87	12.538000	2:02:07 PM	1.6000	1.5991	1.6718
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	330	0.90	10.000000	2:54:56 PM	2.5250	2.5250	2.6128
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	337	0.92	19.600000	9:43:13 AM	1.6500	1.6268	1.7530
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	344	0.94	3.000000	2:31:25 PM	1.6500	1.6500	1.7887
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	358	0.98	13.779000	2:44:26 PM	1.7500	1.7667	1.7976
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	365	1.00	436.974000	3:54:22 PM	1.7950	1.7974	1.8529
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	374	1.02	7.700000	3:06:34 PM	2.6250	2.6189	2.6497
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	412	1.13	-	-	-	-	2.7582
RPG B 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	490	1.34	19.050000	3:08:07 PM	3.1000	3.0562	3.1325
RPG B 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	516	1.41	23.760000	3:17:39 PM	3.1550	3.0895	3.0889
RPG B 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	559	1.53	-	-	-	-	3.0645
RPG B 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	697	1.91	231.960000	3:36:44 PM	3.0500	2.9254	2.9250
RPG B 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	700	1.92	0.100000	11:54:16 AM	3.2250	3.2250	3.2305
RPG B 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	739	2.02	-	-	-	-	3.4385
RPG B 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	783	2.14	-	-	-	-	3.5248
RPG B 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	846	2.32	-	-	-	-	3.6484
RPG B 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	861	2.36	-	-	-	-	3.6899

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	919	2.52	-	-	-	-	3.7954
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	944	2.59	-	-	-	-	3.8406
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,091	2.99	788.479000	3:53:12 PM	4.3000	4.2982	4.2888
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,096	3.00	-	-	-	-	4.1503
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,098	3.01	-	-	-	-	4.1420
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,218	3.34	356.720000	11:40:23 AM	4.0800	4.0886	4.1834
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,246	3.41	3.000000	10:09:48 AM	4.0000	4.0000	4.4106
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,287	3.52	-	-	-	-	4.4566
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,327	3.63	-	-	-	-	4.5232
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,378	3.77	-	-	-	-	4.6041
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,404	3.84	45.000000	3:08:28 PM	4.5750	4.5750	4.7850
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,457	3.99	782.000000	3:51:07 PM	4.9625	4.9639	4.9745
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,622	4.44	0.500000	10:26:43 AM	4.7500	4.7500	4.9382
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,652	4.52	-	-	-	-	4.9740
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,700	4.65	-	-	-	-	5.0312
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,784	4.88	1.600000	10:00:38 AM	5.0300	5.0300	5.1314
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,787	4.89	1228.597000	3:54:57 PM	5.0200	5.0831	5.0859
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,848	5.06	-	-	-	-	5.3194
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,877	5.14	2.000000	11:23:42 AM	5.0500	5.0803	5.0808
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,973	5.40	-	-	-	-	5.2873
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,171	5.94	-	-	-	-	5.4290
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,202	6.03	200.000000	-	-	-	5.5028
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,314	6.34	25.500000	2:44:20 PM	5.4750	5.4838	5.4840
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,428	6.65	-	-	-	-	5.5548
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,465	6.75	-	-	-	-	5.6687
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,967	8.12	-	-	-	-	5.7687
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,010	8.24	-	-	-	-	5.5472
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,029	8.29	-	-	-	-	5.7906
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,211	8.79	-	-	-	-	5.8549
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,385	9.27	152.500000	11:38:23 AM	5.9500	5.9500	6.0407
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,388	9.28	-	-	-	-	5.7455
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,463	9.48	-	-	-	-	5.9314
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,570	9.77	958.527000	3:15:29 PM	5.9500	5.9490	5.9503
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,583	9.81	-	-	-	-	5.9653

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RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,611	9.89	4.000000	3:54:46 PM	6.1250	6.0306	5.9743
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,821	10.46	-	-	-	-	5.9745
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,884	10.63	-	-	-	-	5.9706
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,996	10.94	-	-	-	-	5.9428
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,590	12.57	-	-	-	-	5.9061
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,919	13.47	-	-	-	-	5.8639
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,996	13.68	-	-	-	-	5.8535
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,284	14.47	-	-	-	-	5.8212
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,515	15.10	-	-	-	-	5.7995
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,605	15.35	-	-	-	-	5.7924
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,674	15.54	34.420000	3:43:27 PM	5.9000	5.8543	5.9499
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,795	15.87	-	-	-	-	5.7773
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,131	16.79	-	-	-	-	5.7969
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,725	18.41	-	-	-	-	5.7484
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,034	19.26	-	-	-	-	5.7430