

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 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	5	0.01	-	-	-	-	-
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	12	0.03	-	-	-	-	1.1732
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	19	0.05	17.800500	10:40:53 AM	1.1000	1.1708	1.1463
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	26	0.07	2.600000	2:07:18 PM	1.1500	1.1865	1.0533
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	33	0.09	20.000000	11:58:49 AM	1.2000	1.2000	1.1100
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	40	0.11	37.510000	3:36:06 PM	1.0750	1.0760	1.1841
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	47	0.13	-	-	-	-	1.1062
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	54	0.15	248.000000	11:42:27 AM	1.1250	1.1583	1.1461
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	61	0.17	550.000000	11:13:17 AM	1.2200	1.2091	1.2010
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	66	0.18	390.580000	2:26:46 PM	1.4875	1.4888	1.5000
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	68	0.19	1,550.000000	3:31:41 PM	1.3000	1.2629	1.2736
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	75	0.21	8.583000	2:42:32 PM	1.1000	1.1656	1.2206
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	82	0.23	6.639000	2:15:13 PM	1.2500	1.2020	1.2267
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	89	0.24	55.209000	3:45:39 PM	1.1520	1.1432	1.1750
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	95	0.26	-	-	-	-	1.9519
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	96	0.26	14.232000	2:20:11 PM	1.2000	1.2226	1.2200
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	103	0.28	8.012000	9:36:52 AM	1.2200	1.2200	1.2100
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	110	0.30	1.015000	2:11:16 PM	1.2500	1.2500	1.2889
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	117	0.32	-	-	-	-	1.3737
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	124	0.34	13.000000	11:53:02 AM	1.2850	1.2812	1.3500
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	131	0.36	-	-	-	-	1.3893
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	137	0.38	-	-	-	-	2.0767
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	138	0.38	-	-	-	-	1.3867
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	145	0.40	6.070000	2:35:48 PM	1.3500	1.3500	1.4481
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	152	0.42	-	-	-	-	1.4702
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	159	0.44	-	-	-	-	1.5354
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	166	0.45	8.045800	11:46:04 AM	1.5850	1.5767	1.5733
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	171	0.47	-	-	-	-	2.1776
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	173	0.47	-	-	-	-	1.5986
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	180	0.49	149.645000	3:46:50 PM	1.5855	1.5843	1.5536
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	187	0.51	2.310000	2:51:08 PM	1.5700	1.5700	1.5739
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	194	0.53	218.800000	3:51:15 PM	1.6000	1.6000	1.5910
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	201	0.55	10.550000	2:34:08 PM	1.6000	1.6000	1.6500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	208	0.57	-	-	-	-	1.5885

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RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	214	0.59	5.850000	3:11:06 PM	1.6000	1.6000	1.5960
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	219	0.60	110.080000	2:57:52 PM	2.4900	2.5129	2.4844
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	221	0.61	1.000000	10:39:51 AM	2.6000	2.6000	2.4141
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	222	0.61	-	-	-	-	1.6002
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	229	0.63	110.814000	10:16:06 AM	1.5750	1.6227	1.5859
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	250	0.68	-	-	-	-	1.6125
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	257	0.70	0.250000	11:35:40 AM	1.5750	1.5750	1.6067
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	264	0.72	-	-	-	-	1.6569
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	271	0.74	5.064000	11:06:27 AM	1.6000	1.6000	1.6610
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	278	0.76	-	-	-	-	1.7000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	285	0.78	0.403000	10:04:26 AM	1.7000	1.7000	1.6970
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	288	0.79	158.105000	3:02:50 PM	2.5250	2.5379	2.5571
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	292	0.80	-	-	-	-	1.6831
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	297	0.81	-	-	-	-	2.4965
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	299	0.82	1.000000	-	-	-	1.7000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	313	0.86	1.300000	2:45:25 PM	2.7000	2.7154	2.5941
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	320	0.88	-	-	-	-	1.8042
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	327	0.90	-	-	-	-	1.8277
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	341	0.93	-	-	-	-	1.8563
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	348	0.95	-	-	-	-	1.8639
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	355	0.97	42.508000	2:23:42 PM	1.8700	1.8697	1.8640
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	357	0.98	335.283000	3:30:53 PM	2.6450	2.6455	2.6719
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	362	0.99	91.964000	3:10:56 PM	1.8880	1.8822	1.9700
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	395	1.08	-	-	-	-	2.7283
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	473	1.30	-	-	-	-	3.0110
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	499	1.37	1.000000	3:29:58 PM	2.8000	2.8000	2.8756
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	542	1.48	-	-	-	-	3.0373
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	680	1.86	13.520000	2:48:28 PM	2.9100	2.9489	2.9740
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	683	1.87	320.500000	2:53:52 PM	3.0600	3.0610	3.0529
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	722	1.98	1.000000	2:47:26 PM	3.2500	3.2500	3.4157
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	766	2.10	-	-	-	-	3.5032
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	829	2.27	-	-	-	-	3.6268
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	844	2.31	5.000000	11:07:56 AM	3.8350	3.8350	3.6584
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	902	2.47	-	-	-	-	3.7707

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	927	2.54	-	-	-	-	3.8190
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,074	2.94	938.600000	3:22:57 PM	4.3025	4.3061	4.3047
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,079	2.95	-	-	-	-	4.1941
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,081	2.96	-	-	-	-	4.1210
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,201	3.29	6.500000	2:08:03 PM	4.4000	4.3415	4.5057
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,229	3.37	6.035000	3:30:48 PM	4.4500	4.3624	4.4474
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,270	3.48	-	-	-	-	4.4486
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,310	3.59	-	-	-	-	4.5172
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,361	3.73	-	-	-	-	4.6039
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,387	3.80	3.000000	2:41:08 PM	4.9000	4.8667	4.9107
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,440	3.94	463.340000	3:29:11 PM	4.8500	4.9319	4.9119
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,605	4.39	4.500000	11:01:06 AM	4.9000	4.9000	4.9671
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,635	4.48	-	-	-	-	4.9979
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,683	4.61	-	-	-	-	5.0705
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,767	4.84	-	-	-	-	5.1820
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,770	4.85	1,804.770000	3:43:35 PM	5.0000	5.0353	5.0242
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,831	5.01	5.000000	2:52:57 PM	5.1500	5.2880	5.2801
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,860	5.09	298.355000	3:57:27 PM	5.0715	5.0744	5.0734
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,956	5.36	-	-	-	-	5.3651
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,154	5.90	-	-	-	-	5.5244
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,185	5.98	437.000000	3:38:08 PM	5.6750	5.6968	5.6912
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,297	6.29	1,674.960000	3:44:56 PM	5.7400	5.7164	5.6952
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,411	6.60	-	-	-	-	5.6549
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,448	6.70	9.400000	2:39:13 PM	5.8000	5.8000	5.6898
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,950	8.08	-	-	-	-	5.8375
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,993	8.19	110.000000	3:16:43 PM	5.8000	5.7920	5.7991
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,012	8.25	-	-	-	-	5.8520
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,194	8.75	-	-	-	-	5.8945
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,368	9.22	135.000000	2:42:16 PM	5.8500	5.8972	5.8875
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,371	9.23	377.209000	2:31:57 PM	5.9500	5.8784	5.8589
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,446	9.44	-	-	-	-	5.9399
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,553	9.73	572.000000	3:36:55 PM	5.9000	5.9475	5.9529
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,566	9.76	-	-	-	-	5.9577
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,594	9.84	5.000000	3:35:39 PM	5.8500	6.1350	5.9620

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,804	10.42	-	-	-	-	5.9824
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,867	10.59	-	-	-	-	5.9873
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,979	10.89	194.000000	3:45:20 PM	5.9500	6.0356	5.9715
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,573	12.52	-	-	-	-	6.0635
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,902	13.42	-	-	-	-	6.1043
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,979	13.63	-	-	-	-	6.1136
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,267	14.42	-	-	-	-	6.1446
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,498	15.05	-	-	-	-	6.2007
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,588	15.30	-	-	-	-	6.1619
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,657	15.49	-	-	-	-	6.1942
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,778	15.82	-	-	-	-	6.1998
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,114	16.74	85.000000	2:27:45 PM	6.0500	6.0500	6.1118
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,708	18.37	40.600000	11:49:05 AM	6.0750	6.0766	6.0903
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,017	19.21	10.000000	11:51:47 AM	6.0750	6.0750	6.0726