

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 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	2	0.01	7.000000	10:15:37 AM	1.1000	1.1000	-
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	9	0.03	85.000000	11:19:43 AM	1.0500	1.0500	1.0702
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	16	0.04	-	-	-	-	1.3340
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	16	0.04	2.930000	10:17:57 AM	1.0950	1.0950	1.0595
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	23	0.06	501.508000	2:14:59 PM	1.1350	1.1349	1.1258
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	29	0.08	46.400000	11:31:31 AM	1.0650	1.0650	1.0915
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	37	0.10	67.505000	11:45:52 AM	1.0950	1.0701	1.0641
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	44	0.12	-	-	-	-	1.0976
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	51	0.14	-	-	-	-	1.1303
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	58	0.16	9.500000	2:49:23 PM	1.1000	1.1184	1.1289
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	65	0.18	68.523000	3:39:50 PM	1.0895	1.0939	1.1395
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	72	0.20	3.000000	-	-	-	1.2088
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	72	0.20	9.700000	3:00:30 PM	1.1500	1.1304	1.1437
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	79	0.22	70.000000	2:03:58 PM	1.4650	1.4650	1.4657
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	79	0.22	18.650000	3:20:31 PM	1.1250	1.1251	1.1281
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	86	0.24	118.146700	3:02:49 PM	1.1350	1.1290	1.1317
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	93	0.26	2130.865000	2:52:01 PM	1.1400	1.1403	1.1425
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	100	0.27	21.265000	3:35:32 PM	1.1500	1.1629	1.1834
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	107	0.29	-	-	-	-	1.2587
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	114	0.31	-	-	-	-	1.3245
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	121	0.33	20.296300	3:52:00 PM	1.3250	1.2909	1.3042
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	126	0.35	-	-	-	-	1.1415
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	128	0.35	-	-	-	-	1.3766
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	135	0.37	6.479000	2:43:05 PM	1.3700	1.3700	1.3772
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	142	0.39	-	-	-	-	1.4331
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	149	0.41	-	-	-	-	1.4107
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	156	0.43	11.287800	11:58:51 AM	1.3800	1.3800	1.3923
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	163	0.45	4.612000	3:36:42 PM	1.4750	1.4325	1.4036
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	170	0.47	1.165000	3:05:48 PM	1.3875	1.3875	1.3944
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	177	0.49	1751.852000	3:49:12 PM	1.4050	1.4072	1.4039
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	184	0.50	56.613000	3:18:37 PM	1.4000	1.4071	1.3932
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	191	0.52	-	-	-	-	1.4784
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	198	0.54	21.100000	2:51:20 PM	1.4950	1.4760	1.5032
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	205	0.56	-	-	-	-	1.4933
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	212	0.58	-	-	-	-	1.4827
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	219	0.60	-	-	-	-	1.5177
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	226	0.62	5.000000	10:38:09 AM	1.5000	1.5000	1.5408
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	233	0.64	-	-	-	-	1.5242
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	238	0.65	20.600000	3:09:13 PM	1.4900	1.5077	1.4663
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	240	0.66	-	-	-	-	1.5501
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	247	0.68	15.000000	10:58:51 AM	1.5500	1.5500	1.5550
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	254	0.70	-	-	-	-	1.5550

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RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	261	0.72	2.961000	11:38:52 AM	1.5500	1.5500	1.5591
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	267	0.73	-	-	-	-	1.6941
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	268	0.73	20.588000	11:43:17 AM	1.5500	1.5500	1.5572
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	275	0.75	-	-	-	-	1.5775
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	282	0.77	50.000000	10:42:52 AM	1.6050	1.6050	1.6050
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	289	0.79	2.387000	11:43:49 AM	1.5650	1.5650	1.5940
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	296	0.81	9.428000	11:31:09 AM	1.5900	1.5927	1.6000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	303	0.83	9.806000	11:43:10 AM	1.5750	1.5750	1.6083
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	309	0.85	-	-	-	-	1.9508
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	310	0.85	8.532700	11:30:21 AM	1.5750	1.5750	1.6102
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	317	0.87	-	-	-	-	1.6178
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	324	0.89	-	-	-	-	1.6214
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	331	0.91	4.000000	11:07:11 AM	1.5700	1.5825	1.6236
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	338	0.93	8.911000	2:40:00 PM	1.5750	1.5988	1.6006
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	343	0.94	-	-	-	-	1.8166
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	345	0.95	5.030000	2:21:53 PM	1.6050	1.6170	1.6157
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	352	0.96	4.100000	2:27:27 PM	1.6050	1.6050	1.7027
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	359	0.98	38.615000	2:49:51 PM	1.6050	1.6076	1.6542
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	391	1.07	2.350000	11:33:17 AM	1.8750	2.0282	1.9289
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	393	1.08	1.000000	3:35:26 PM	1.9750	2.1150	1.8832
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	460	1.26	43.000000	2:42:17 PM	2.0850	2.1156	2.0698
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	469	1.28	-	-	-	-	2.0133
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	485	1.33	1.000000	3:42:30 PM	2.2000	2.2000	2.0639
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	529	1.45	8.300000	11:26:24 AM	2.2000	2.0262	2.0888
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	567	1.55	-	-	-	-	2.1653
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	645	1.77	10.500000	11:41:36 AM	2.3000	2.3095	2.2747
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	671	1.84	1.000000	3:27:26 PM	2.3000	2.3000	2.1747
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	714	1.96	-	-	-	-	2.3933
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	852	2.33	45.250700	2:33:37 PM	2.6500	2.5956	2.6023
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	855	2.34	9.400000	11:44:40 AM	2.6250	2.6370	2.6722
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	894	2.45	5.500000	11:35:15 AM	2.6250	2.6250	2.6643
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	938	2.57	-	-	-	-	2.7367
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,001	2.74	-	-	-	-	2.8332
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,016	2.78	-	-	-	-	2.8448
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,074	2.94	3.100000	10:32:12 AM	2.8400	2.8400	2.7902
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,099	3.01	-	-	-	-	2.9829
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,251	3.43	0.700000	11:57:56 AM	3.5500	3.5500	3.2054
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,253	3.43	-	-	-	-	3.2008
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,373	3.76	860.660000	3:44:24 PM	3.3500	3.4232	3.3883
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,401	3.84	8.100000	3:19:40 PM	3.5000	3.5000	3.2606
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,442	3.95	-	-	-	-	3.4682
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,482	4.06	-	-	-	-	3.5203

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RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,533	4.20	-	-	-	-	3.5816
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,559	4.27	-	-	-	-	3.9431
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,612	4.41	924.925000	3:29:25 PM	4.1600	4.1693	4.1744
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,777	4.87	5.300000	2:13:41 PM	3.8500	3.8500	3.8686
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,807	4.95	-	-	-	-	3.9106
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,855	5.08	1.000000	10:27:55 AM	4.2300	4.2300	3.9738
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,939	5.31	-	-	-	-	4.0363
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,003	5.48	3.950000	3:49:08 PM	4.2800	4.2923	4.2492
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,128	5.83	-	-	-	-	4.2251
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,326	6.37	8.690000	3:47:32 PM	4.3500	4.4259	4.3437
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,357	6.45	30.000000	3:28:10 PM	4.3450	4.3450	4.3758
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,469	6.76	5.000000	2:27:15 PM	4.3900	4.3340	4.3978
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,583	7.07	-	-	-	-	4.5057
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,620	7.17	10.590000	2:30:24 PM	4.7500	4.7445	4.5152
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,122	8.55	-	-	-	-	4.7585
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,165	8.67	-	-	-	-	4.7827
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,184	8.72	-	-	-	-	4.7833
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,366	9.22	-	-	-	-	4.8549
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,540	9.69	5.400000	3:19:56 PM	5.0500	5.0500	4.8771
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,543	9.70	112.000000	11:03:49 AM	4.9000	4.9205	4.9151
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,618	9.91	-	-	-	-	4.9769
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,738	10.23	-	-	-	-	4.9727
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,766	10.31	3.000000	10:45:12 AM	5.0050	5.0050	5.0030
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,976	10.89	-	-	-	-	4.9953
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,039	11.06	-	-	-	-	5.0007
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,151	11.37	-	-	-	-	5.0060
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,745	12.99	-	-	-	-	5.0467
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,074	13.89	-	-	-	-	5.0639
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,151	14.10	-	-	-	-	5.0991
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,439	14.89	-	-	-	-	5.0794
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,670	15.52	-	-	-	-	5.0856
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,760	15.77	3.900000	3:00:46 PM	5.1750	5.1750	5.0877
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,829	15.96	2.000000	10:20:06 AM	5.0800	5.0800	5.0666
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,950	16.29	1.500000	3:00:37 PM	5.2000	5.2000	5.0803
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,286	17.21	-	-	-	-	5.0950
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,880	18.84	49.300000	3:00:03 PM	5.1500	5.0584	5.0476
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,189	19.68	-	-	-	-	5.0835