

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 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	5	0.01	-	-	-	-	1.0767
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	13	0.04	-	-	-	-	1.0882
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	20	0.06	-	-	-	-	1.0919
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	27	0.07	509.000000	2:03:11 PM	1.0850	1.0850	1.0789
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	34	0.09	100.000000	10:54:46 AM	1.0750	1.0750	1.0697
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	41	0.11	27.610000	3:12:10 PM	1.0500	1.0447	1.0500
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	48	0.13	7.000000	2:00:36 PM	1.5750	1.5750	1.5255
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	48	0.13	19.800000	11:22:04 AM	1.1240	1.1241	1.0950
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	55	0.15	502.300000	3:29:56 PM	1.4800	1.4956	1.4937
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	55	0.15	362.146000	2:33:14 PM	1.1400	1.1508	1.1379
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	62	0.17	819.700000	2:58:05 PM	1.1000	1.1602	1.1658
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	69	0.19	628.308000	3:40:11 PM	1.1400	1.1428	1.4096
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	76	0.21	9.490000	11:36:11 AM	1.1900	1.1900	1.1706
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	83	0.23	117.799000	3:01:36 PM	1.1650	1.1516	1.1581
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	90	0.25	582.667000	3:57:39 PM	1.1550	1.1610	1.1639
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	97	0.27	-	-	-	-	1.2788
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	102	0.28	-	-	-	-	1.5719
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	104	0.29	-	-	-	-	1.2173
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	111	0.30	-	-	-	-	1.2194
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	118	0.32	20.750000	2:51:06 PM	1.2500	1.2338	1.3065
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	125	0.34	-	-	-	-	1.3184
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	132	0.36	12.878000	2:42:35 PM	1.3700	1.3700	1.3644
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	139	0.38	7.538000	2:52:59 PM	1.4500	1.4268	1.4219
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	146	0.40	4.054000	11:23:11 AM	1.4100	1.4100	1.3653
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	153	0.42	-	-	-	-	1.4452
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	160	0.44	23.139000	2:45:58 PM	1.4451	1.4444	1.4451
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	167	0.46	47.423000	3:34:54 PM	1.4450	1.4451	1.4589
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	174	0.48	0.605000	2:15:32 PM	1.4455	1.4454	1.4397
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	181	0.50	554.481000	3:47:22 PM	1.4350	1.4446	1.4457
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	188	0.52	21.500000	11:34:07 AM	1.4000	1.4488	1.4743
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	195	0.53	-	-	-	-	1.4689
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	202	0.55	2.000000	-	-	-	1.4733
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	209	0.57	1.500000	2:34:13 PM	1.4750	1.4750	1.5181
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	214	0.59	16.900000	2:43:56 PM	1.7500	1.7500	1.7055

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RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	216	0.59	-	-	-	-	1.5175
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	223	0.61	23.373000	2:31:41 PM	1.4750	1.4818	1.5111
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	230	0.63	-	-	-	-	1.5447
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	237	0.65	50.000000	10:35:02 AM	1.5250	1.5250	1.5250
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	243	0.67	-	-	-	-	1.9311
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	244	0.67	36.100000	2:18:56 PM	1.5000	1.5302	1.5424
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	251	0.69	1.512000	2:37:29 PM	1.5500	1.5500	1.5456
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	258	0.71	-	-	-	-	1.5522
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	265	0.73	1.000000	2:42:14 PM	1.5650	1.5650	1.5532
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	272	0.75	25.100000	2:54:53 PM	1.5000	1.5000	1.5640
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	279	0.76	-	-	-	-	1.5757
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	285	0.78	-	-	-	-	2.0262
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	286	0.78	5.040000	2:26:17 PM	1.5350	1.5350	1.5834
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	293	0.80	-	-	-	-	1.5592
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	300	0.82	7.000000	11:29:04 AM	1.5500	1.5500	1.6125
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	307	0.84	-	-	-	-	1.5850
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	314	0.86	500.000000	9:39:37 AM	1.6000	1.6000	1.5897
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	319	0.87	-	-	-	-	2.0135
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	321	0.88	1.000000	2:22:01 PM	1.6000	1.6000	1.6190
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	328	0.90	-	-	-	-	1.7496
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	335	0.92	-	-	-	-	1.6410
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	342	0.94	-	-	-	-	1.6090
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	349	0.96	30.180000	11:19:51 AM	1.6100	1.6143	1.6292
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	356	0.98	3.500000	2:12:01 PM	1.6150	1.6150	1.7052
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	362	0.99	90.995000	3:50:43 PM	1.6350	1.6195	1.6409
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	367	1.01	1163.080000	3:11:30 PM	2.0800	2.1478	2.1231
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	369	1.01	373.000000	2:46:36 PM	2.1050	2.1707	2.1320
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	436	1.19	28.002000	2:24:48 PM	2.3000	2.2943	2.2347
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	445	1.22	-	-	-	-	2.3165
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	461	1.26	3.000000	2:31:42 PM	2.4000	2.4000	2.2122
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	505	1.38	415.000000	3:55:52 PM	2.4100	2.3321	2.3833
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	543	1.49	-	-	-	-	2.4814
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	621	1.70	31.790000	11:46:32 AM	3.0000	2.9932	2.7036
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	647	1.77	8.482000	2:22:43 PM	2.7500	2.7500	2.8612

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	690	1.89	-	-	-	-	2.7288
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	828	2.27	186.665000	3:37:56 PM	2.9000	2.8874	2.8050
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	831	2.28	115.600000	3:28:24 PM	2.9450	2.9461	2.9521
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	870	2.38	11.600000	11:10:58 AM	2.8750	2.8750	3.0435
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	914	2.50	-	-	-	-	3.0665
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	977	2.68	-	-	-	-	3.1591
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	992	2.72	-	-	-	-	3.2262
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,050	2.88	-	-	-	-	3.2531
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,075	2.94	-	-	-	-	3.3031
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,227	3.36	-	-	-	-	3.7303
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,229	3.37	-	-	-	-	3.5051
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,349	3.69	751.500000	2:45:53 PM	3.5050	3.5571	3.5964
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,377	3.77	13.700000	3:17:31 PM	3.7500	3.7500	3.7165
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,418	3.88	-	-	-	-	3.7484
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,458	3.99	-	-	-	-	3.7999
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,509	4.13	-	-	-	-	3.8519
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,535	4.20	88.000000	11:11:40 AM	3.9750	4.0886	4.0390
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,588	4.35	2401.020000	3:51:23 PM	4.1000	4.1014	4.1126
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,753	4.80	2.010000	2:43:22 PM	4.1500	4.1400	4.0962
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,783	4.88	0.500000	2:11:31 PM	4.2300	4.2300	4.1269
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,831	5.01	-	-	-	-	4.1744
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,915	5.24	-	-	-	-	4.2256
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,979	5.42	3.000000	11:03:18 AM	4.3000	4.3000	4.2962
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	2,008	5.50	23715.567000	3:49:23 PM	4.6150	4.5234	4.6173
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,104	5.76	-	-	-	-	4.3454
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,302	6.30	0.010000	2:19:38 PM	4.4000	4.4000	4.3451
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,333	6.39	200.000000	10:16:32 AM	4.3000	4.3000	4.3002
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,445	6.69	0.100000	2:19:39 PM	4.3250	4.3250	4.2345
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,559	7.01	-	-	-	-	4.4793
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,596	7.11	36.170000	-	-	-	4.4536
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,098	8.48	-	-	-	-	4.7755
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,141	8.60	10.000000	3:42:56 PM	4.8000	4.8000	4.8819
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,160	8.65	-	-	-	-	4.8006
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,342	9.15	-	-	-	-	4.8715

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,516	9.63	107.700000	2:14:41 PM	4.9000	4.8814	4.8756
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,519	9.64	2518.570000	3:50:04 PM	4.9350	4.9208	4.9058
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,594	9.84	-	-	-	-	4.9514
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,714	10.17	-	-	-	-	4.9970
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,742	10.25	-	-	-	-	5.0066
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,952	10.82	-	-	-	-	5.0570
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,015	10.99	-	-	-	-	5.0729
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,127	11.30	2.000000	3:01:18 PM	5.0500	4.9900	5.0667
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,721	12.93	-	-	-	-	5.1260
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,050	13.83	-	-	-	-	5.1301
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,127	14.04	0.180000	11:09:50 AM	5.2491	5.2491	5.1179
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,415	14.83	-	-	-	-	5.1228
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,646	15.46	-	-	-	-	5.1090
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,736	15.70	-	-	-	-	5.1025
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,805	15.89	3.135000	3:14:07 PM	5.2500	5.1073	4.9983
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,926	16.23	-	-	-	-	5.0878
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,262	17.14	1.120000	-	-	-	5.0921
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,856	18.77	-	-	-	-	5.0133
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,165	19.62	-	-	-	-	5.0250