

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 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	6	0.02	-	-	-	-	1.0424
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	13	0.04	-	-	-	-	1.0772
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	20	0.06	-	-	-	-	1.0651
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	27	0.07	-	-	-	-	1.0528
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	34	0.09	50.000000	-	-	-	1.4222
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	34	0.09	-	-	-	-	1.0633
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	41	0.11	231.360000	3:46:09 PM	1.3750	1.3833	1.3967
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	41	0.11	83.768000	3:20:55 PM	1.0200	1.0200	1.0262
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	48	0.13	3.810000	10:26:01 AM	1.0250	1.0250	1.0628
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	55	0.15	133.030000	3:09:29 PM	1.0300	1.0302	1.0841
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	62	0.17	208.401800	2:42:28 PM	1.0300	1.0319	1.0499
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	69	0.19	4.500000	10:27:03 AM	1.0350	1.0350	1.1073
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	76	0.21	61.060000	3:28:43 PM	1.0500	1.0544	1.1006
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	83	0.23	96.100000	2:29:01 PM	1.0500	1.0502	1.1426
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	88	0.24	-	-	-	-	1.5033
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	90	0.25	15.910000	3:00:52 PM	1.1000	1.0927	1.1059
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	97	0.27	3.970000	2:59:25 PM	1.1000	1.1000	1.1200
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	104	0.29	7.510000	11:28:08 AM	1.1000	1.0370	1.1500
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	111	0.30	-	-	-	-	1.1856
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	118	0.32	-	-	-	-	1.2093
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	125	0.34	4.331000	2:34:18 PM	1.1250	1.1423	1.2006
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	132	0.36	60.000000	10:08:33 AM	1.1250	1.1250	1.1708
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	139	0.38	44.822000	11:56:15 AM	1.2500	1.2815	1.2867
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	146	0.40	304.395000	2:52:33 PM	1.2600	1.2306	1.2651
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	153	0.42	488.139000	3:24:44 PM	1.2700	1.2844	1.2978
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	160	0.44	53.580000	3:57:25 PM	1.2000	1.2733	1.3296
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	167	0.46	2.100000	10:59:34 AM	1.3300	1.3536	1.3346
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	174	0.48	59.760000	3:57:51 PM	1.2000	1.3143	1.3533
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	181	0.50	70.420000	3:49:45 PM	1.2500	1.2703	1.3684
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	188	0.52	984.413000	3:46:19 PM	1.2500	1.2733	1.2859
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	195	0.53	36.200000	3:11:11 PM	1.6000	1.4916	1.3840
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	200	0.55	4.800000	11:25:47 AM	1.6000	1.6000	1.5083
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	202	0.55	-	-	-	-	1.4818
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	209	0.57	60.000000	3:11:14 PM	1.6000	1.5250	1.4156

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RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	216	0.59	-	-	-	-	1.4288
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	223	0.61	2.000000	3:01:32 PM	1.5000	1.5000	1.5084
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	229	0.63	-	-	-	-	1.8637
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	230	0.63	-	-	-	-	1.4629
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	237	0.65	-	-	-	-	1.4519
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	244	0.67	1.300000	3:15:41 PM	1.3300	1.3300	1.4000
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	251	0.69	2.230000	10:48:00 AM	1.4000	1.4000	1.4745
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	258	0.71	-	-	-	-	1.4876
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	265	0.73	-	-	-	-	1.5010
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	271	0.74	-	-	-	-	1.9462
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	272	0.75	10.000000	2:21:23 PM	1.4500	1.4500	1.5750
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	279	0.76	-	-	-	-	1.5750
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	286	0.78	9.020000	11:42:27 AM	1.4750	1.4750	1.5000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	293	0.80	417.220000	3:21:55 PM	1.5300	1.5311	1.5300
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	300	0.82	216.520000	3:41:03 PM	1.5000	1.5575	1.5531
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	305	0.84	-	-	-	-	1.9882
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	307	0.84	-	-	-	-	1.5450
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	314	0.86	1.000000	3:18:50 PM	1.5000	1.5300	1.5632
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	321	0.88	411.101000	3:22:07 PM	1.5700	1.5703	1.5700
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	328	0.90	0.500000	3:19:34 PM	1.5350	1.5350	1.5825
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	335	0.92	61.908000	3:15:35 PM	1.6255	1.6254	1.6255
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	342	0.94	-	-	-	-	1.6175
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	348	0.95	133.610000	3:11:10 PM	1.6200	1.6202	1.6135
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	353	0.97	29.130000	3:10:59 PM	2.0500	2.0349	2.2553
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	355	0.97	-	-	-	-	2.1572
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	356	0.98	29.130000	2:33:27 PM	1.6250	1.6250	1.6432
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	363	0.99	109.447000	3:57:23 PM	1.6300	1.6301	1.6469
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	422	1.16	42.500000	3:59:51 PM	2.0000	2.0121	2.2894
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	431	1.18	-	-	-	-	2.2157
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	447	1.22	500.000000	10:03:34 AM	2.3100	2.3100	2.2843
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	491	1.34	7.200000	2:38:41 PM	2.2000	2.2122	2.2974
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	529	1.45	-	-	-	-	2.3630
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	607	1.66	36.570000	3:25:52 PM	2.7500	2.7492	2.7364
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	633	1.73	-	-	-	-	2.6407

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	676	1.85	-	-	-	-	2.5839
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	814	2.23	113.050000	3:40:35 PM	2.6500	2.5588	2.5502
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	817	2.24	28.700000	3:06:37 PM	2.6200	2.6343	2.6600
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	856	2.34	-	-	-	-	2.8777
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	900	2.46	-	-	-	-	2.8923
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	963	2.64	-	-	-	-	2.9765
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	978	2.68	1.000000	11:46:59 AM	3.0000	3.0000	3.0078
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,036	2.84	-	-	-	-	3.0393
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,061	2.91	-	-	-	-	3.1075
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,213	3.32	1.000000	11:37:09 AM	3.3400	3.3400	3.5000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,215	3.33	-	-	-	-	3.2937
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,335	3.66	795.908000	3:01:59 PM	3.3500	3.4189	3.3776
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,363	3.73	6.000000	2:56:30 PM	3.5100	3.5042	3.4000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,404	3.84	-	-	-	-	3.5153
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,444	3.95	-	-	-	-	3.5622
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,495	4.09	-	-	-	-	3.6135
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,521	4.16	1.000000	3:36:04 PM	3.6750	3.6750	3.8081
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,574	4.31	1467.135000	3:55:34 PM	3.5525	3.5814	3.5763
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,739	4.76	0.200000	2:34:57 PM	4.0000	4.0000	3.8389
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,769	4.84	-	-	-	-	3.8668
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,817	4.98	-	-	-	-	3.9114
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,901	5.21	-	-	-	-	3.9721
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,965	5.38	3.000000	2:01:49 PM	4.0200	4.0200	4.0706
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,994	5.46	3141.894000	3:55:17 PM	4.2250	4.1857	4.2250
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,090	5.72	-	-	-	-	4.1051
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,288	6.26	8.000000	2:05:54 PM	4.3500	4.2875	4.1965
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,319	6.35	1.500000	11:25:21 AM	4.1500	4.1500	4.1643
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,431	6.66	56.340000	2:05:44 PM	4.1000	4.1999	4.1871
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,545	6.97	-	-	-	-	4.3519
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,582	7.07	10.000000	-	-	-	4.4341
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,084	8.44	-	-	-	-	4.6303
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,127	8.56	-	-	-	-	4.7565
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,146	8.61	-	-	-	-	4.6584
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,328	9.11	-	-	-	-	4.7363

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,502	9.59	5.300000	3:42:32 PM	4.7250	4.7250	4.7055
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,505	9.60	214.760000	3:57:28 PM	4.6650	4.6892	4.6919
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,580	9.80	-	-	-	-	4.8209
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,700	10.13	-	-	-	-	4.8533
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,728	10.21	-	-	-	-	4.8569
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,938	10.78	-	-	-	-	4.8789
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,001	10.95	5.000000	3:47:05 PM	5.0500	5.0500	4.8856
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,113	11.26	2.000000	9:55:05 AM	4.8750	4.8750	4.9129
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,707	12.89	-	-	-	-	4.9692
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,036	13.79	-	-	-	-	4.9912
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,113	14.00	-	-	-	-	4.9925
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,401	14.79	-	-	-	-	4.9613
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,632	15.42	-	-	-	-	4.9408
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,722	15.67	-	-	-	-	4.9343
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,791	15.86	45.713000	2:06:47 PM	4.9750	4.7556	5.0737
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,912	16.19	-	-	-	-	4.9259
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,248	17.11	84.100000	3:55:34 PM	4.9750	4.9001	4.9371
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,842	18.73	55.000000	2:02:25 PM	5.0000	4.9614	4.9262
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,151	19.58	-	-	-	-	4.9380