

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	2	0.005	-	-	-	-	-
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	9	0.025	-	-	-	-	1.0562
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	16	0.044	3.635470	2:38:10 PM	1.0500	1.0500	1.0487
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	23	0.063	-	-	-	-	1.0528
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	30	0.082	-	-	-	-	1.4115
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	30	0.082	-	-	-	-	1.0412
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	37	0.101	2.000000	11:28:29 AM	1.3800	1.3800	1.4006
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	37	0.101	551.352000	3:12:42 PM	0.9000	0.9604	0.9664
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	44	0.12	80.439000	3:43:53 PM	1.0200	1.0741	1.0754
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	51	0.14	48.110000	11:38:29 AM	1.0250	1.0250	1.1707
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	58	0.159	307.968900	3:12:40 PM	0.9750	0.9967	1.0095
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	65	0.178	1.001000	11:42:51 AM	1.0250	1.0250	1.0877
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	72	0.197	0.500000	3:31:39 PM	1.0350	1.0350	1.1024
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	79	0.216	1.055000	2:33:41 PM	1.0400	1.0465	1.1426
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	84	0.23	-	-	-	-	1.5033
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	86	0.235	6.042000	3:13:37 PM	1.1000	1.1090	1.1257
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	93	0.255	2.651000	3:12:13 PM	1.1000	1.0625	1.1200
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	100	0.274	104.900000	3:20:46 PM	0.9000	0.9680	0.9650
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	107	0.293	20.050000	11:10:25 AM	1.1500	1.1500	1.1603
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	114	0.312	30.000000	10:29:37 AM	1.1250	1.1250	1.1801
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	121	0.331	3.102000	11:58:43 AM	1.1250	1.1250	1.1998
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	128	0.35	-	-	-	-	1.1708
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	135	0.37	45.300000	10:57:57 AM	1.2750	1.2638	1.2869
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	142	0.389	-	-	-	-	1.2651
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	149	0.408	0.550000	3:07:12 PM	1.3500	1.3500	1.2819
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	156	0.427	195.651000	11:31:24 AM	1.2250	1.2289	1.2389
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	163	0.446	3.000000	2:42:38 PM	1.2800	1.2800	1.2914
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	170	0.465	103.526000	3:26:49 PM	1.2500	1.2598	1.2918
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	177	0.485	125.656600	3:48:03 PM	1.2500	1.2613	1.2877
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	184	0.504	23.599000	2:35:46 PM	1.2500	1.2500	1.2870
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	191	0.523	0.600000	3:16:02 PM	1.3250	1.3250	1.3451
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	196	0.537	-	-	-	-	1.4369
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	198	0.542	-	-	-	-	1.4212
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	205	0.561	1.000000	3:18:55 PM	1.3850	1.3850	1.3797

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RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	212	0.58	3.000000	11:11:14 AM	1.4000	1.4000	1.4288
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	219	0.6	-	-	-	-	1.4758
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	225	0.616	-	-	-	-	1.8636
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	226	0.619	197.100000	10:57:19 AM	1.4750	1.4377	1.4395
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	233	0.638	-	-	-	-	1.4306
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	240	0.657	3.000000	11:21:08 AM	1.4000	1.4000	1.4000
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	247	0.676	-	-	-	-	1.4591
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	254	0.695	-	-	-	-	1.4745
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	261	0.715	-	-	-	-	1.4902
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	267	0.731	-	-	-	-	1.9437
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	268	0.734	25.000000	11:55:01 AM	1.4500	1.4500	1.5750
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	275	0.753	70.997700	11:11:02 AM	1.4500	1.5148	1.5750
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	282	0.772	-	-	-	-	1.5000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	289	0.791	300.000000	3:29:27 PM	1.5350	1.5342	1.5324
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	296	0.81	-	-	-	-	1.5522
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	301	0.824	-	-	-	-	1.9935
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	303	0.83	-	-	-	-	1.5450
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	310	0.849	-	-	-	-	1.5650
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	317	0.868	2.000000	2:38:15 PM	1.5750	1.5750	1.5700
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	324	0.887	-	-	-	-	1.5817
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	331	0.906	7.791000	3:45:46 PM	1.6150	1.6124	1.6255
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	338	0.925	-	-	-	-	1.6175
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	344	0.942	20.640000	2:15:19 PM	1.6200	1.6200	1.6135
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	349	0.956	19.494000	2:38:59 PM	2.2500	2.1500	2.2890
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	351	0.961	-	-	-	-	2.1184
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	352	0.964	6.510000	2:15:00 PM	1.6250	1.6273	1.6351
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	359	0.983	541.265000	3:48:21 PM	1.6250	1.6265	1.6305
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	418	1.144	94.710000	2:10:01 PM	2.1750	2.2129	2.3500
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	427	1.169	-	-	-	-	2.2226
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	443	1.213	50.000000	11:55:00 AM	2.2250	2.2250	2.2561
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	487	1.333	-	-	-	-	2.3862
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	525	1.437	-	-	-	-	2.3759
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	603	1.651	35.000000	3:55:11 PM	2.7500	2.7479	2.6703
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	629	1.722	-	-	-	-	2.6328

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	672	1.84	0.360000	11:35:32 AM	2.5000	2.5000	2.6058
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	810	2.218	137.506000	2:31:49 PM	2.5750	2.5795	2.5638
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	813	2.226	50.820000	3:11:20 PM	2.8500	2.5530	2.5830
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	852	2.333	15.000000	2:35:43 PM	2.7000	2.7000	2.8980
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	896	2.453	-	-	-	-	2.9303
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	959	2.626	-	-	-	-	3.0189
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	974	2.667	11.233872	3:23:53 PM	3.0600	3.0554	3.0476
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1032	2.825	2.000000	2:43:10 PM	3.0500	3.0500	3.0982
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1057	2.894	-	-	-	-	3.1569
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1209	3.31	-	-	-	-	3.5889
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1211	3.316	-	-	-	-	3.3535
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1331	3.644	0.050000	11:11:18 AM	3.5500	3.5500	3.3798
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1359	3.721	369.350000	2:45:20 PM	3.6250	3.6712	3.6481
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1400	3.833	-	-	-	-	3.5866
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1440	3.943	-	-	-	-	3.6360
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1491	4.082	-	-	-	-	3.6906
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1517	4.153	100.000000	-	-	-	3.8477
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1570	4.298	0.300000	10:44:35 AM	3.6750	3.6750	3.6500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1735	4.75	0.200000	2:27:01 PM	4.0000	4.0000	3.9245
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1765	4.832	0.500000	10:12:38 AM	4.4000	4.4000	3.9533
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1813	4.964	-	-	-	-	3.9996
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1897	5.194	-	-	-	-	4.0616
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1961	5.369	17.000000	10:54:48 AM	4.2000	4.2000	4.2266
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1990	5.448	1042.020000	2:30:30 PM	4.1700	4.1741	4.1743
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2086	5.711	-	-	-	-	4.1943
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2284	6.253	21.000000	3:46:07 PM	4.3545	4.3746	4.2951
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2315	6.338	-	-	-	-	4.2889
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2427	6.645	-	-	-	-	4.2537
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2541	6.957	-	-	-	-	4.4407
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2578	7.058	515.000000	3:58:07 PM	4.6150	4.6127	4.6150
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3080	8.433	-	-	-	-	4.6926
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3123	8.55	42.000000	3:48:14 PM	4.5000	4.5350	4.8276
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3142	8.602	-	-	-	-	4.7176
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3324	9.101	-	-	-	-	4.7887

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3498	9.577	-	-	-	-	4.6965
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3501	9.585	1466.030000	3:58:31 PM	4.6995	4.7075	4.6935
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3576	9.791	-	-	-	-	4.8719
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3696	10.119	-	-	-	-	4.9106
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3724	10.196	10.101000	10:57:16 AM	4.9500	4.9500	4.9184
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3934	10.771	-	-	-	-	4.9730
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3997	10.943	-	-	-	-	4.9895
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4109	11.25	-	-	-	-	4.9653
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4703	12.876	-	-	-	-	5.0555
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5032	13.777	-	-	-	-	5.0598
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5109	13.988	29.000000	-	-	-	5.0585
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5397	14.776	-	-	-	-	5.0417
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5628	15.409	4.500000	10:51:34 AM	4.8800	4.7244	5.0180
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5718	15.655	-	-	-	-	5.0070
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5787	15.844	11.169400	10:19:34 AM	4.6400	4.6400	5.0957
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5908	16.175	-	-	-	-	4.9870
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6244	17.095	20.900000	11:13:04 AM	4.6400	4.6888	4.9698
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6838	18.721	35.000000	3:52:05 PM	4.8250	4.9107	4.9327
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7147	19.567	101.550000	3:14:58 PM	4.9800	4.9011	4.9424