

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 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	6	0.02	-	-	-	-	0.9898
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	13	0.04	-	-	-	-	1.1734
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	13	0.04	2.300000	10:58:49 AM	0.9500	0.9500	1.0000
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	20	0.06	73.205000	10:02:45 AM	1.0000	1.0000	1.0403
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	20	0.06	-	-	-	-	0.9483
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	27	0.07	39.347000	11:50:59 AM	0.9750	0.9750	1.0000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	34	0.09	-	-	-	-	1.1722
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	41	0.11	-	-	-	-	0.9459
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	48	0.13	0.016000	11:36:23 AM	1.0000	1.0000	1.0093
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	55	0.15	-	-	-	-	1.0091
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	62	0.17	-	-	-	-	1.0000
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	67	0.18	-	-	-	-	1.2056
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	69	0.19	1,099.639000	2:45:51 PM	0.9250	0.9500	0.9515
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	76	0.21	13.951000	2:22:47 PM	0.9700	0.9790	1.0230
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	83	0.23	0.055000	11:37:17 AM	1.0500	1.0500	0.9571
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	90	0.25	165.126000	3:53:04 PM	0.9500	0.9585	1.0447
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	97	0.27	-	-	-	-	1.0894
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	104	0.29	-	-	-	-	1.0736
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	111	0.30	385.090000	2:33:31 PM	1.0000	1.0007	1.0000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	118	0.32	33.723000	3:23:49 PM	1.0000	1.0494	1.0607
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	125	0.34	598.525000	3:27:09 PM	1.0500	1.0441	1.0422
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	132	0.36	290.825000	3:59:15 PM	1.0200	1.0310	1.0349
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	139	0.38	28.245000	2:37:31 PM	1.0250	1.0342	1.0680
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	146	0.40	70.705000	2:03:14 PM	1.1000	1.0645	1.0863
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	153	0.42	2.880000	11:50:56 AM	1.2000	1.2000	1.1313
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	160	0.44	10.500000	2:32:34 PM	1.0750	1.0988	1.1536
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	167	0.46	11.089000	2:39:13 PM	1.1500	1.1527	1.3000
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	174	0.48	-	-	-	-	1.1670
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	179	0.49	-	-	-	-	1.3754
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	181	0.50	179.126000	3:53:16 PM	1.1250	1.1370	1.0400
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	188	0.52	2.000000	2:35:48 PM	1.1000	1.1000	1.1967
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	195	0.53	40.000000	10:00:28 AM	1.1550	1.1550	1.2348
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	202	0.55	-	-	-	-	1.2930
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	208	0.57	-	-	-	-	1.6080
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	209	0.57	46.370000	10:34:49 AM	1.1500	1.2007	1.2807
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	216	0.59	-	-	-	-	1.2710
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	223	0.61	-	-	-	-	1.2837
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	230	0.63	-	-	-	-	1.3086
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	237	0.65	-	-	-	-	1.3277
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	244	0.67	-	-	-	-	1.3468

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RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	250	0.68	-	-	-	-	1.7052
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	251	0.69	76.640000	10:06:59 AM	1.2300	1.2300	1.2910
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	258	0.71	-	-	-	-	1.3963
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	265	0.73	129.952000	2:39:23 PM	1.3000	1.2510	1.2981
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	272	0.75	10.750000	2:15:53 PM	1.4250	1.3831	1.4622
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	279	0.76	15.125000	11:16:15 AM	1.4250	1.4250	1.5075
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	284	0.78	-	-	-	-	1.7801
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	286	0.78	-	-	-	-	1.4538
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	293	0.80	801.087000	2:38:59 PM	1.5000	1.4842	1.4915
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	300	0.82	155.701000	2:10:29 PM	1.4850	1.4753	1.4791
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	307	0.84	253.500000	2:28:37 PM	1.4650	1.4768	1.4798
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	314	0.86	50.000000	9:57:21 AM	1.5050	1.5050	1.5184
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	321	0.88	150.000000	9:58:16 AM	1.5150	1.5150	1.5223
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	327	0.90	10.000000	2:18:08 PM	1.4900	1.4900	1.5743
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	332	0.91	622.585000	3:02:53 PM	1.9300	1.9311	1.8900
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	334	0.91	0.150000	2:03:09 PM	1.8500	1.8500	1.7448
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	335	0.92	375.848500	2:37:51 PM	1.5000	1.5021	1.5116
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	342	0.94	150.100000	2:40:00 PM	1.5000	1.5200	1.5355
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	363	0.99	1,053.775000	3:49:37 PM	1.5000	1.5449	1.5464
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	401	1.10	1,108.783400	3:57:40 PM	2.3000	2.0228	2.0125
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	410	1.12	-	-	-	-	2.0449
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	426	1.17	3.200000	2:17:31 PM	2.1000	2.1000	2.0380
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	470	1.29	20.000000	2:41:46 PM	2.2500	2.2500	2.4106
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	508	1.39	-	-	-	-	2.2261
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	586	1.60	458.990000	3:09:08 PM	2.7500	2.5586	2.5640
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	612	1.68	626.213000	3:57:43 PM	2.5000	2.4925	2.5133
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	655	1.79	-	-	-	-	2.4979
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	793	2.17	120.743000	3:21:22 PM	2.5000	2.5334	2.5705
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	796	2.18	8.028000	3:12:58 PM	2.5800	2.5767	2.5747
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	835	2.29	-	-	-	-	2.6798
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	879	2.41	-	-	-	-	2.8873
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	942	2.58	-	-	-	-	2.9932
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	957	2.62	-	-	-	-	3.0198
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,015	2.78	-	-	-	-	3.1116
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,040	2.85	-	-	-	-	3.1580
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,192	3.26	-	-	-	-	3.4871
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,194	3.27	-	-	-	-	3.4032
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,314	3.60	206.867500	3:40:48 PM	3.5700	3.5826	3.5880
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,342	3.67	74.500000	3:07:31 PM	3.6350	3.6415	3.6350
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,383	3.79	-	-	-	-	3.6947

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,423	3.90	-	-	-	-	3.7563
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,474	4.04	-	-	-	-	3.8311
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,500	4.11	234.000000	3:49:28 PM	3.9000	3.8927	3.8991
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,553	4.25	25.207000	3:31:47 PM	3.8500	3.8500	3.9804
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,718	4.70	2.000000	2:27:48 PM	4.0000	4.0000	4.1355
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,748	4.79	-	-	-	-	4.1729
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,796	4.92	-	-	-	-	4.2328
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,880	5.15	-	-	-	-	4.3165
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,944	5.32	-	-	-	-	4.5705
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,973	5.40	4,721.110000	3:51:52 PM	4.4425	4.4648	4.4436
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,069	5.67	-	-	-	-	4.4782
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,267	6.21	-	-	-	-	4.6143
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,298	6.29	112.043000	3:00:38 PM	4.5000	4.5446	4.5799
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,410	6.60	82.600000	3:48:53 PM	4.6350	4.5015	4.6943
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,524	6.91	-	-	-	-	4.7363
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,561	7.01	-	-	-	-	4.7514
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,063	8.39	-	-	-	-	4.8559
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,106	8.50	-	-	-	-	4.8507
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,125	8.56	-	-	-	-	4.8622
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,307	9.05	-	-	-	-	4.8787
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,481	9.53	-	-	-	-	4.8488
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,484	9.54	242.000000	2:06:41 PM	4.6500	4.7470	4.7025
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,559	9.74	-	-	-	-	4.8757
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,679	10.07	-	-	-	-	4.8747
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,707	10.15	-	-	-	-	4.8745
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,917	10.72	-	-	-	-	4.8724
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,980	10.90	-	-	-	-	4.8718
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,092	11.20	-	-	-	-	4.9154
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,686	12.83	-	-	-	-	4.8829
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,015	13.73	-	-	-	-	4.8946
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,092	13.94	-	-	-	-	4.8971
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,380	14.73	-	-	-	-	4.9077
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,611	15.36	-	-	-	-	4.9170
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,701	15.61	-	-	-	-	4.9210
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,770	15.80	0.100000	9:16:23 AM	4.9750	4.9750	4.9422
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,891	16.13	-	-	-	-	4.9298
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,227	17.05	-	-	-	-	4.9475
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,821	18.68	-	-	-	-	4.9576
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,130	19.52	-	-	-	-	4.9647