

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	5	0.01	-	-	-	-	0.9686
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	12	0.03	-	-	-	-	1.1734
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	12	0.03	-	-	-	-	0.9811
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	19	0.05	26.580000	2:06:07 PM	0.9750	0.9750	1.0433
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	19	0.05	59.660000	10:27:10 AM	1.0000	1.0250	0.9310
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	26	0.07	-	-	-	-	1.0000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	33	0.09	-	-	-	-	1.1335
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	40	0.11	-	-	-	-	0.9290
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	47	0.13	40.000000	10:27:08 AM	1.0500	1.0750	0.9868
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	54	0.15	-	-	-	-	0.9871
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	61	0.17	8.280000	2:31:18 PM	1.0000	1.0000	1.0000
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	66	0.18	-	-	-	-	1.1536
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	68	0.19	178.851000	2:31:23 PM	1.0000	0.9306	0.9471
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	75	0.21	4.847000	11:25:06 AM	1.0500	0.9619	1.0010
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	82	0.23	-	-	-	-	0.9418
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	89	0.24	151.287000	3:01:37 PM	0.9500	0.9679	1.0182
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	96	0.26	227.199000	3:35:22 PM	0.9500	0.9500	0.9835
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	103	0.28	-	-	-	-	1.0490
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	110	0.30	326.111000	3:42:14 PM	0.9500	1.0246	1.0096
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	117	0.32	26.190500	11:22:22 AM	1.0500	1.0500	1.0607
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	124	0.34	186.580000	2:00:15 PM	1.0150	1.0010	1.0342
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	131	0.36	186.238000	3:28:03 PM	1.0250	1.0201	1.0311
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	138	0.38	242.750000	3:24:45 PM	1.0500	1.0512	1.0562
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	145	0.40	-	-	-	-	1.0863
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	152	0.42	33.562100	2:46:15 PM	1.0800	1.0869	1.1106
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	159	0.44	22.318000	2:46:46 PM	1.0900	1.0790	1.1321
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	166	0.45	470.000000	3:33:40 PM	1.1000	1.1106	1.1082
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	173	0.47	-	-	-	-	1.1469
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	178	0.49	119.000000	11:33:10 AM	1.2500	1.2487	1.1906
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	180	0.49	845.840000	3:42:01 PM	1.1250	1.1248	1.1250
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	187	0.51	8.130000	11:05:11 AM	1.1750	1.1750	1.1762
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	194	0.53	20.000000	2:20:51 PM	1.1300	1.1300	1.2131
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	201	0.55	-	-	-	-	1.2682
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	207	0.57	-	-	-	-	1.5334
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	208	0.57	-	-	-	-	1.2807
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	215	0.59	1.005000	2:12:48 PM	1.1750	1.1750	1.2531
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	222	0.61	-	-	-	-	1.2670
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	229	0.63	-	-	-	-	1.2920
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	236	0.65	-	-	-	-	1.3117
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	243	0.67	-	-	-	-	1.3314

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RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	249	0.68	-	-	-	-	1.6339
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	250	0.68	-	-	-	-	1.2910
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	257	0.70	-	-	-	-	1.3810
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	264	0.72	15.403000	10:57:59 AM	1.3000	1.3000	1.2981
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	271	0.74	-	-	-	-	1.4455
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	278	0.76	-	-	-	-	1.5075
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	283	0.78	-	-	-	-	1.7120
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	285	0.78	-	-	-	-	1.4416
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	292	0.80	0.700000	2:16:50 PM	1.4500	1.4500	1.4915
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	299	0.82	1.009000	10:58:29 AM	1.4000	1.4000	1.4802
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	306	0.84	150.000000	10:44:42 AM	1.4350	1.4350	1.4483
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	313	0.86	500.000000	9:27:59 AM	1.4350	1.4350	1.4826
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	320	0.88	100.000000	11:58:40 AM	1.4350	1.4350	1.4489
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	326	0.89	10.095000	11:33:30 AM	1.4650	1.4650	1.5743
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	331	0.91	27.030000	3:35:18 PM	1.9200	1.9991	1.8657
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	333	0.91	-	-	-	-	1.7245
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	334	0.91	55.193000	2:40:21 PM	1.4850	1.4936	1.5143
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	341	0.93	1.690000	11:30:43 AM	1.5000	1.5000	1.5353
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	362	0.99	547.218000	2:44:29 PM	1.4750	1.5000	1.5403
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	400	1.10	20.798650	2:50:14 PM	2.0500	2.0055	1.9949
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	409	1.12	-	-	-	-	1.9860
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	425	1.16	3.180000	2:47:12 PM	2.1000	2.1000	2.0140
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	469	1.28	1,517.170000	2:24:50 PM	2.0850	2.1120	2.0979
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	507	1.39	-	-	-	-	2.1735
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	585	1.60	52.000000	2:09:33 PM	2.5250	2.5290	2.5564
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	611	1.67	26.000000	2:44:42 PM	2.4900	2.4900	2.5106
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	654	1.79	-	-	-	-	2.4548
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	792	2.17	27.830000	2:51:35 PM	2.5900	2.5565	2.5865
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	795	2.18	50.000000	2:09:45 PM	2.5200	2.5200	2.5511
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	834	2.28	2.000000	11:08:23 AM	2.7000	2.7000	2.6596
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	878	2.40	-	-	-	-	2.8568
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	941	2.58	-	-	-	-	2.9660
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	956	2.62	-	-	-	-	2.9932
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,014	2.78	3.620000	2:48:39 PM	3.1000	3.0240	3.0885
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,039	2.85	-	-	-	-	3.1358
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,191	3.26	-	-	-	-	3.4616
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,193	3.27	-	-	-	-	3.3859
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,313	3.60	16.252000	3:11:08 PM	3.6000	3.5831	3.5930
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,341	3.67	0.100000	10:24:05 AM	3.6000	3.6000	3.6669
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,382	3.78	-	-	-	-	3.6810

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,422	3.89	-	-	-	-	3.7434
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,473	4.03	-	-	-	-	3.8190
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,499	4.10	43.750000	10:05:51 AM	3.9000	3.9000	3.8950
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,552	4.25	11.952000	3:18:43 PM	3.9900	3.9884	3.9639
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,717	4.70	0.250000	11:23:45 AM	4.1750	4.1750	4.1177
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,747	4.78	-	-	-	-	4.1544
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,795	4.91	-	-	-	-	4.2132
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,879	5.14	5.000000	11:06:14 AM	4.5000	4.5000	4.2937
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,943	5.32	-	-	-	-	4.5376
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,972	5.40	3,033.861000	3:20:21 PM	4.4400	4.4417	4.4462
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,068	5.66	-	-	-	-	4.4453
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,266	6.20	-	-	-	-	4.5724
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,297	6.29	10.970000	3:21:44 PM	4.6100	4.6009	4.5618
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,409	6.60	-	-	-	-	4.6691
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,523	6.91	-	-	-	-	4.6834
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,560	7.01	50.000000	3:11:11 PM	4.5700	4.5700	4.5700
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,062	8.38	-	-	-	-	4.7957
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,105	8.50	64.000000	2:31:19 PM	4.7500	4.7500	4.7838
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,124	8.55	-	-	-	-	4.8024
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,306	9.05	-	-	-	-	4.8203
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,480	9.53	-	-	-	-	4.7977
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,483	9.54	-	-	-	-	4.7065
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,558	9.74	-	-	-	-	4.8240
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,678	10.07	-	-	-	-	4.8262
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,706	10.15	5.000000	9:27:22 AM	4.9250	4.9250	4.8267
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,916	10.72	-	-	-	-	4.8303
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,979	10.89	-	-	-	-	4.8314
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,091	11.20	2.364000	3:46:12 PM	4.8500	4.8500	4.8740
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,685	12.83	-	-	-	-	4.8615
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,014	13.73	-	-	-	-	4.8807
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,091	13.94	-	-	-	-	4.8850
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,379	14.73	-	-	-	-	4.8996
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,610	15.36	-	-	-	-	4.9113
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,700	15.61	-	-	-	-	4.9160
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,769	15.80	3.500000	3:20:33 PM	5.0000	4.9971	4.9360
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,890	16.13	-	-	-	-	4.9262
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,226	17.05	-	-	-	-	4.9463
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,820	18.67	1.800000	10:21:50 AM	4.9250	4.9403	4.9589
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,129	19.52	-	-	-	-	4.9665