

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 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	7	0.02	-	-	-	-	1.0284
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	14	0.04	-	-	-	-	1.0533
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	21	0.06	-	-	-	-	0.9924
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	28	0.08	30.060000	11:41:51 AM	1.0750	1.0997	1.1096
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	35	0.10	113.593000	2:33:47 PM	1.0700	1.0783	1.0891
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	42	0.12	71.124000	3:03:20 PM	1.2050	1.2002	1.1756
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	49	0.13	37.218000	3:30:19 PM	1.2050	1.2114	1.1782
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	56	0.15	1569.940500	3:34:45 PM	1.2150	1.2149	1.2381
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	63	0.17	74.763800	2:22:21 PM	1.3000	1.2188	1.2057
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	70	0.19	72.435000	11:44:09 AM	1.2750	1.2746	1.1796
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	77	0.21	1.000000	10:29:59 AM	1.4900	1.4900	1.2000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	84	0.23	16.450000	3:19:48 PM	1.4000	1.4000	1.2721
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	91	0.25	2985.534800	3:56:12 PM	1.4100	1.4587	1.4566
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	98	0.27	-	-	-	-	1.2803
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	103	0.28	-	-	-	-	1.3547
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	105	0.29	10.000000	3:22:31 PM	1.4850	1.4850	1.2459
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	112	0.31	-	-	-	-	1.3034
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	119	0.33	15.049000	2:32:23 PM	1.2500	1.2500	1.1494
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	126	0.35	25.200000	11:00:00 AM	1.2750	1.3097	1.2422
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	132	0.36	-	-	-	-	2.0354
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	133	0.36	24.750000	11:29:43 AM	1.2250	1.4852	1.2500
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	140	0.38	9.600000	2:08:54 PM	1.3300	1.3300	1.3173
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	147	0.40	-	-	-	-	1.5659
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	154	0.42	-	-	-	-	1.3264
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	161	0.44	2.000000	9:46:11 AM	1.4000	1.4000	1.4525
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	168	0.46	-	-	-	-	1.5441
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	174	0.48	-	-	-	-	2.1871
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	175	0.48	17.875000	11:53:11 AM	1.4750	1.4073	1.4115
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	182	0.50	674.156800	3:51:02 PM	1.5900	1.5887	1.5847
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	189	0.52	-	-	-	-	1.4377
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	196	0.54	1.911000	11:06:46 AM	1.4000	1.4000	1.4567
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	203	0.56	-	-	-	-	1.4931
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	208	0.57	-	-	-	-	2.2881
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	210	0.58	-	-	-	-	1.5196

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RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	217	0.59	-	-	-	-	1.5191
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	224	0.61	5.000000	2:46:59 PM	1.5000	1.5000	1.5011
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	231	0.63	-	-	-	-	1.4591
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	238	0.65	-	-	-	-	1.5500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	245	0.67	-	-	-	-	1.5492
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	251	0.69	-	-	-	-	1.5632
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	256	0.70	296.445000	3:11:11 PM	2.5550	2.5586	2.5888
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	258	0.71	-	-	-	-	2.6456
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	259	0.71	-	-	-	-	1.6079
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	266	0.73	22.220000	10:54:28 AM	1.5750	1.5636	1.5400
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	287	0.79	-	-	-	-	1.6501
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	294	0.81	1.800000	3:35:16 PM	1.5000	1.5000	1.6000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	301	0.82	-	-	-	-	1.6429
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	308	0.84	-	-	-	-	1.6588
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	315	0.86	-	-	-	-	1.6699
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	322	0.88	-	-	-	-	1.6729
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	325	0.89	1159.680000	2:35:42 PM	2.5900	2.6000	2.6154
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	329	0.90	-	-	-	-	1.6816
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	334	0.91	0.400000	11:37:31 AM	2.6500	2.6500	2.6231
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	336	0.92	-	-	-	-	1.7680
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	350	0.96	-	-	-	-	2.7017
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	357	0.98	512.880000	2:27:08 PM	1.7250	1.6759	1.6750
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	364	1.00	1289.617000	3:57:59 PM	1.7050	1.7531	1.7389
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	394	1.08	0.500000	2:22:52 PM	2.6500	2.6500	2.7338
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	432	1.18	-	-	-	-	2.8360
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	510	1.40	46.500000	11:43:49 AM	3.3000	3.2720	3.2082
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	536	1.47	24.800000	3:31:38 PM	3.0000	3.0074	3.1456
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	579	1.59	-	-	-	-	3.1328
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	717	1.96	198.108000	3:39:56 PM	3.1800	3.1585	3.1525
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	720	1.97	0.050000	3:51:24 PM	3.4500	3.4500	3.3465
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	759	2.08	-	-	-	-	3.4899
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	803	2.20	-	-	-	-	3.5693
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	866	2.37	-	-	-	-	3.6828
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	881	2.41	2.004574	11:57:15 AM	3.8000	3.8827	3.7154

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	939	2.57	72.180000	11:38:30 AM	3.7500	3.7536	3.7588
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	964	2.64	-	-	-	-	3.8594
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,116	3.06	-	-	-	-	4.1978
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,118	3.06	-	-	-	-	4.1332
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,238	3.39	243.745000	3:42:23 PM	4.2000	4.1875	4.1942
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,266	3.47	-	-	-	-	4.3522
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,307	3.58	-	-	-	-	4.4415
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,347	3.69	-	-	-	-	4.5068
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,398	3.83	-	-	-	-	4.5614
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,424	3.90	-	-	-	-	4.8024
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,477	4.04	454.300000	2:42:36 PM	4.7125	4.7193	4.7203
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,642	4.50	2.600000	11:51:38 AM	4.9000	5.0385	4.9280
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,672	4.58	-	-	-	-	4.9670
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,720	4.71	-	-	-	-	5.0293
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,804	4.94	-	-	-	-	5.1384
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,807	4.95	2384.853000	3:28:11 PM	5.1860	5.1870	5.1904
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,868	5.11	5.000000	11:33:14 AM	5.2500	5.2500	5.2200
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,897	5.19	4.000000	3:05:08 PM	5.1750	5.1563	5.2554
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,993	5.46	-	-	-	-	5.2953
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,191	6.00	-	-	-	-	5.4415
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,222	6.08	100.000000	2:42:23 PM	5.5900	5.5900	5.5888
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,334	6.39	802.000000	3:53:10 PM	5.5925	5.6069	5.6068
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,448	6.70	-	-	-	-	5.5343
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,485	6.80	-	-	-	-	5.4432
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,987	8.18	-	-	-	-	5.6191
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,030	8.30	-	-	-	-	5.4515
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,049	8.35	-	-	-	-	5.6209
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,231	8.85	-	-	-	-	5.6260
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,405	9.32	4.600000	-	-	-	5.5459
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,408	9.33	216.934000	11:07:16 AM	5.5750	5.5875	5.5837
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,483	9.54	-	-	-	-	5.6261
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,590	9.83	406.680000	2:21:03 PM	5.6000	5.5891	5.5918
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,603	9.86	-	-	-	-	5.6252
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,631	9.94	32.000000	11:19:16 AM	5.8000	5.6480	5.6324

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,841	10.52	-	-	-	-	5.6235
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,904	10.69	-	-	-	-	5.6231
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,016	11.00	2.000000	11:34:59 AM	5.9100	5.9100	5.5995
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,610	12.62	-	-	-	-	5.6143
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,939	13.52	-	-	-	-	5.6145
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,016	13.73	-	-	-	-	5.6149
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,304	14.52	-	-	-	-	5.6143
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,535	15.15	-	-	-	-	5.6105
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,625	15.40	0.700000	3:56:47 PM	5.8300	5.8300	5.6085
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,694	15.59	18.500000	3:58:56 PM	5.8500	5.8500	5.5554
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,815	15.92	-	-	-	-	5.6024
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,151	16.84	-	-	-	-	5.5859
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,745	18.47	1.630000	2:32:38 PM	5.8300	5.8300	5.5503
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,054	19.31	-	-	-	-	5.5556