

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 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	6	0.02	-	-	-	-	0.9025
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	13	0.04	-	-	-	-	1.0694
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	20	0.06	1.000000	3:50:10 PM	1.1750	1.1750	1.0994
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	27	0.07	108.500000	11:25:16 AM	1.1050	1.1121	1.1269
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	34	0.09	104.619000	2:02:11 PM	1.1500	1.1452	1.1489
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	41	0.11	25.849000	3:53:04 PM	1.1350	1.1596	1.1769
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	48	0.13	109.120000	2:02:56 PM	1.1750	1.1759	1.1747
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	55	0.15	61.943000	3:21:18 PM	1.0000	1.2516	1.3000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	62	0.17	1.952000	11:49:27 AM	1.2600	1.2622	1.3488
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	69	0.19	0.210000	10:54:50 AM	1.3000	1.3000	1.2823
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	76	0.21	-	-	-	-	1.4353
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	83	0.23	0.650000	10:54:41 AM	1.3000	1.3000	1.3467
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	88	0.24	75.000000	2:51:57 PM	1.5300	1.5300	1.5561
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	90	0.25	93.641000	2:42:41 PM	1.3000	1.2857	1.3224
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	97	0.27	4.005000	3:10:02 PM	1.3250	1.3187	1.3525
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	104	0.29	35.970000	3:45:51 PM	1.2750	1.2807	1.3123
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	111	0.30	20.515000	11:28:19 AM	1.4000	1.3754	1.4137
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	117	0.32	-	-	-	-	1.9567
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	118	0.32	15.202500	2:51:29 PM	1.3500	1.3724	1.4405
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	125	0.34	31.005900	2:23:41 PM	1.3500	1.3496	1.3940
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	132	0.36	631.380000	3:27:21 PM	1.3250	1.3287	1.3484
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	139	0.38	61.371000	2:58:02 PM	1.3750	1.3776	1.3982
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	146	0.40	-	-	-	-	1.4547
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	153	0.42	-	-	-	-	1.4864
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	159	0.44	-	-	-	-	2.0972
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	160	0.44	-	-	-	-	1.5599
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	167	0.46	1.300000	11:48:16 AM	1.5500	1.5500	1.5644
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	174	0.48	25.801000	11:43:49 AM	1.4750	1.4750	1.4938
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	181	0.50	563.484400	3:50:27 PM	1.5000	1.5038	1.5029
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	188	0.52	200.000000	11:49:45 AM	1.5000	1.5000	1.5000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	193	0.53	-	-	-	-	2.2040
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	195	0.53	-	-	-	-	1.5346
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	202	0.55	49.701000	2:10:06 PM	1.5500	1.5570	1.5798
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	209	0.57	5.750000	11:57:56 AM	1.5500	1.5500	1.5600

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RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	216	0.59	42.000000	11:33:34 AM	1.5550	1.5550	1.5359
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	223	0.61	-	-	-	-	1.5286
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	230	0.63	-	-	-	-	1.5344
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	236	0.65	2.519000	11:22:02 AM	1.5750	1.5750	1.5698
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	241	0.66	295.558000	3:44:15 PM	2.4000	2.3773	2.3853
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	243	0.67	81.100000	3:44:01 PM	2.5250	2.4510	2.4481
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	244	0.67	100.000000	11:41:57 AM	1.5750	1.5750	1.5770
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	251	0.69	716.888000	2:14:07 PM	1.5800	1.5825	1.5825
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	272	0.75	1.000000	3:19:27 PM	1.6100	1.6100	1.6398
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	279	0.76	-	-	-	-	1.6136
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	286	0.78	-	-	-	-	1.6368
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	293	0.80	2.000000	2:42:03 PM	1.6500	1.6500	1.6509
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	300	0.82	-	-	-	-	1.6195
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	307	0.84	1009.355000	2:52:29 PM	1.6250	1.6300	1.6301
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	310	0.85	2066.422000	3:47:12 PM	2.5025	2.5126	2.5106
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	314	0.86	-	-	-	-	1.6876
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	319	0.87	-	-	-	-	2.5355
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	321	0.88	-	-	-	-	1.6422
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	335	0.92	200.000000	11:54:54 AM	2.5850	2.5850	2.6055
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	342	0.94	-	-	-	-	1.7301
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	349	0.96	14.982000	2:38:12 PM	1.6750	1.6577	1.7513
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	363	0.99	52.474000	3:52:07 PM	1.5300	1.7553	1.7787
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	379	1.04	242.798000	3:31:25 PM	2.5700	2.5900	2.6173
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	417	1.14	-	-	-	-	2.7577
RPG B 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	495	1.36	9.915000	3:29:55 PM	3.0500	3.1538	3.2737
RPG B 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	521	1.43	-	-	-	-	3.1000
RPG B 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	564	1.54	-	-	-	-	3.0607
RPG B 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	702	1.92	202.148000	3:40:48 PM	3.0000	3.0189	3.0403
RPG B 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	705	1.93	171.450000	3:54:01 PM	3.0900	3.1000	3.1001
RPG B 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	744	2.04	-	-	-	-	3.4297
RPG B 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	788	2.16	-	-	-	-	3.5137
RPG B 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	851	2.33	-	-	-	-	3.6339
RPG B 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	866	2.37	-	-	-	-	3.6824
RPG B 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	924	2.53	-	-	-	-	3.7795

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	949	2.60	-	-	-	-	3.8210
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,096	3.00	5488.020000	3:52:12 PM	4.2000	4.2331	4.2350
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,101	3.01	-	-	-	-	4.1287
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,103	3.02	-	-	-	-	4.1130
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,223	3.35	93.003000	2:37:49 PM	4.0150	4.0815	4.2478
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,251	3.43	-	-	-	-	4.3570
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,292	3.54	-	-	-	-	4.4238
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,332	3.65	-	-	-	-	4.4896
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,383	3.79	-	-	-	-	4.5670
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,409	3.86	75.000000	10:57:05 AM	4.7250	4.7250	4.7753
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,462	4.00	508.000000	3:33:19 PM	4.8000	4.8216	4.8156
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,627	4.45	2.006500	2:17:38 PM	5.0000	5.0251	4.9058
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,657	4.54	-	-	-	-	4.9426
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,705	4.67	-	-	-	-	5.0016
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,789	4.90	-	-	-	-	5.1048
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,792	4.91	2728.865000	3:56:25 PM	5.0400	5.0431	5.0380
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,853	5.07	-	-	-	-	5.3003
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,882	5.15	341.111000	3:36:28 PM	5.0600	5.0663	5.0675
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,978	5.42	-	-	-	-	5.2738
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,176	5.96	-	-	-	-	5.4334
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,207	6.04	2.000000	10:17:04 AM	5.5300	5.5300	5.5445
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,319	6.35	154.000000	2:27:43 PM	5.4500	5.4835	5.4860
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,433	6.66	-	-	-	-	5.5714
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,470	6.76	-	-	-	-	5.7485
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,972	8.14	-	-	-	-	5.7924
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,015	8.26	-	-	-	-	5.5670
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,034	8.31	-	-	-	-	5.8132
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,216	8.81	-	-	-	-	5.8743
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,390	9.28	-	-	-	-	5.9424
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,393	9.29	-	-	-	-	5.9201
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,468	9.50	-	-	-	-	5.9467
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,575	9.79	903.050000	2:19:11 PM	5.9705	5.9750	5.9876
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,588	9.82	-	-	-	-	5.9790
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,616	9.90	-	-	-	-	5.9882

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,826	10.48	-	-	-	-	5.9835
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,889	10.65	-	-	-	-	5.9788
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,001	10.95	-	-	-	-	5.9363
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,595	12.58	-	-	-	-	5.9010
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,924	13.48	-	-	-	-	5.8607
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,001	13.69	-	-	-	-	5.8516
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,289	14.48	-	-	-	-	5.8238
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,520	15.11	-	-	-	-	5.8044
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,610	15.36	-	-	-	-	5.7974
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,679	15.55	72.000000	2:45:50 PM	6.1500	5.9528	5.9500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,800	15.88	-	-	-	-	5.7820
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,136	16.80	-	-	-	-	5.7973
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,730	18.43	3.150000	10:22:05 AM	6.0150	6.0277	5.7504
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,039	19.27	-	-	-	-	5.7461