

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	5	0.01	-	-	-	-	0.9025
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	12	0.03	14.396000	10:41:03 AM	1.0500	1.0500	1.0776
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	19	0.05	-	-	-	-	1.1047
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	26	0.07	-	-	-	-	1.1269
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	33	0.09	4.246000	2:29:38 PM	1.1500	1.1560	1.1489
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	40	0.11	41.199000	2:54:36 PM	1.1750	1.1491	1.1769
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	47	0.13	30.840000	3:12:11 PM	1.1700	1.1520	1.1747
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	54	0.15	-	-	-	-	1.3000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	61	0.17	6.228000	2:47:02 PM	1.1000	1.1990	1.3488
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	68	0.19	2.600000	11:20:38 AM	1.3250	1.3240	1.2846
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	75	0.21	2.000000	11:01:25 AM	1.2750	1.2750	1.4353
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	82	0.23	48.450000	2:23:53 PM	1.2900	1.2900	1.3467
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	87	0.24	-	-	-	-	1.5561
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	89	0.24	1072.361000	3:50:00 PM	1.2850	1.3252	1.3143
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	96	0.26	18.400000	2:53:34 PM	1.3500	1.3500	1.3525
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	103	0.28	13.518000	2:35:16 PM	1.3000	1.2972	1.3119
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	110	0.30	2.265000	11:04:14 AM	1.3000	1.3445	1.4138
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	116	0.32	-	-	-	-	1.9539
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	117	0.32	2.860000	2:13:46 PM	1.3000	1.3367	1.4408
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	124	0.34	-	-	-	-	1.3940
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	131	0.36	219.697000	3:29:40 PM	1.3750	1.2645	1.3316
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	138	0.38	63.205000	3:35:15 PM	1.3250	1.3250	1.3796
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	145	0.40	-	-	-	-	1.4478
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	152	0.42	-	-	-	-	1.4778
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	158	0.43	-	-	-	-	2.0874
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	159	0.44	-	-	-	-	1.5598
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	166	0.45	-	-	-	-	1.5644
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	173	0.47	-	-	-	-	1.4884
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	180	0.49	1191.314000	3:47:29 PM	1.4860	1.4944	1.4940
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	187	0.51	-	-	-	-	1.5000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	192	0.53	-	-	-	-	2.1897
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	194	0.53	2.520000	11:28:14 AM	1.5000	1.5000	1.5298
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	201	0.55	4.580000	11:31:56 AM	1.5500	1.5500	1.5798
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	208	0.57	504.130000	2:28:56 PM	1.5500	1.5500	1.5537

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RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	215	0.59	-	-	-	-	1.5345
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	222	0.61	350.000000	9:33:16 AM	1.5500	1.5500	1.5290
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	229	0.63	204.208000	11:29:04 AM	1.5500	1.5500	1.5354
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	235	0.64	310.000000	10:31:48 AM	1.5750	1.5508	1.5588
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	240	0.66	154.140000	3:05:54 PM	2.3550	2.3697	2.3651
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	242	0.66	-	-	-	-	2.4287
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	243	0.67	-	-	-	-	1.5770
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	250	0.68	0.500000	2:58:31 PM	1.5800	1.5800	1.5825
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	271	0.74	-	-	-	-	1.6398
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	278	0.76	1.570000	2:04:23 PM	1.6250	1.6250	1.6147
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	285	0.78	-	-	-	-	1.6372
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	292	0.80	-	-	-	-	1.6513
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	299	0.82	-	-	-	-	1.6194
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	306	0.84	17.600000	2:21:35 PM	1.6250	1.6250	1.6301
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	309	0.85	2197.970000	3:21:22 PM	2.5000	2.6228	2.5290
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	313	0.86	-	-	-	-	1.6887
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	318	0.87	-	-	-	-	2.5090
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	320	0.88	16.516000	10:42:42 AM	1.5925	1.5925	1.6515
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	334	0.91	2.000000	2:19:37 PM	2.5700	2.5700	2.5895
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	341	0.93	-	-	-	-	1.7328
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	348	0.95	0.510000	10:59:48 AM	1.6500	1.6500	1.7751
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	362	0.99	22.441000	2:25:21 PM	1.7750	1.7641	1.7787
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	378	1.04	2108.340000	3:43:12 PM	2.6000	2.6000	2.6053
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	416	1.14	-	-	-	-	2.7263
RPG B 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	494	1.35	251.000000	3:04:23 PM	3.0500	3.0500	3.1329
RPG B 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	520	1.42	200.000000	11:19:12 AM	3.0750	3.0375	3.0375
RPG B 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	563	1.54	-	-	-	-	3.0240
RPG B 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	701	1.92	194.459000	3:51:12 PM	2.9000	2.9399	2.9300
RPG B 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	704	1.93	94.800000	2:56:05 PM	3.1000	3.0938	3.0836
RPG B 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	743	2.03	-	-	-	-	3.3871
RPG B 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	787	2.16	-	-	-	-	3.4711
RPG B 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	850	2.33	-	-	-	-	3.5914
RPG B 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	865	2.37	-	-	-	-	3.6380
RPG B 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	923	2.53	1.000000	2:45:21 PM	3.8250	3.8250	3.7364

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	948	2.60	-	-	-	-	3.7785
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,095	3.00	2004.750000	3:52:56 PM	4.2500	4.2379	4.2370
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,100	3.01	-	-	-	-	4.0850
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,102	3.02	-	-	-	-	4.0712
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,222	3.35	101.640000	10:33:03 AM	4.0150	4.0014	4.0656
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,250	3.42	1.613000	11:30:22 AM	4.2800	4.2938	4.3592
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,291	3.54	-	-	-	-	4.3897
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,331	3.64	-	-	-	-	4.4571
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,382	3.78	-	-	-	-	4.5372
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,408	3.86	4.912500	9:30:55 AM	4.6750	4.6750	4.7684
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,461	4.00	96.243000	11:41:17 AM	4.7850	4.7744	4.7994
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,626	4.45	4.700000	-	-	-	4.8888
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,656	4.53	0.050000	2:07:43 PM	5.0600	5.0600	4.9274
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,704	4.67	-	-	-	-	4.9893
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,788	4.90	-	-	-	-	5.0975
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,791	4.90	911.360000	3:53:46 PM	5.0500	5.0276	5.0263
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,852	5.07	-	-	-	-	5.4028
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,881	5.15	78.840000	3:50:56 PM	5.0505	5.0598	5.0672
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,977	5.41	-	-	-	-	5.2687
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,175	5.96	0.200000	11:51:54 AM	5.4300	5.4300	5.4275
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,206	6.04	15.000000	10:39:31 AM	5.4750	5.4750	5.5502
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,318	6.35	150.000000	10:02:50 AM	5.4325	5.4442	5.4472
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,432	6.66	-	-	-	-	5.5647
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,469	6.76	2.900000	3:51:08 PM	5.7350	5.7350	5.7273
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,971	8.13	-	-	-	-	5.7912
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,014	8.25	-	-	-	-	5.5732
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,033	8.30	-	-	-	-	5.8133
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,215	8.80	-	-	-	-	5.8782
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,389	9.28	25.388000	11:00:00 AM	5.9000	5.9000	5.9497
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,392	9.29	5.000000	10:37:00 AM	5.9000	5.9000	5.9127
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,467	9.49	-	-	-	-	5.9517
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,574	9.79	1623.700000	3:26:56 PM	5.9400	5.9421	5.9502
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,587	9.82	-	-	-	-	5.9836
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,615	9.90	3.538000	10:43:18 AM	6.1750	6.1750	5.9926

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,825	10.47	-	-	-	-	5.9866
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,888	10.65	-	-	-	-	5.9813
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,000	10.95	-	-	-	-	5.9410
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,594	12.58	-	-	-	-	5.9019
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,923	13.48	-	-	-	-	5.8607
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,000	13.69	3.000000	10:33:02 AM	6.2000	6.2000	5.8514
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,288	14.48	-	-	-	-	5.8228
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,519	15.11	-	-	-	-	5.8031
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,609	15.36	-	-	-	-	5.7960
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,678	15.55	3.000000	11:06:14 AM	5.9250	6.0167	5.9500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,799	15.88	-	-	-	-	5.7806
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,135	16.80	-	-	-	-	5.7970
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,729	18.42	-	-	-	-	5.7498
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,038	19.27	1.300000	9:08:59 AM	6.0150	6.0150	5.7452