

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 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	5	0.01	20.000000	11:42:55 AM	0.9250	0.9250	0.9657
RPG5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	12	0.03	-	-	-	-	1.1000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	12	0.03	0.700000	10:30:56 AM	1.0500	1.0500	1.0162
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	19	0.05	17.000000	2:18:15 PM	1.0850	1.0644	1.0729
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	26	0.07	131.717100	3:37:08 PM	1.0700	1.0876	1.0719
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	33	0.09	4.500000	3:40:01 PM	1.0650	1.0628	1.0853
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	40	0.11	23.714000	2:44:34 PM	1.0700	1.0700	1.0659
RPG5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	47	0.13	-	-	-	-	1.0582
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	47	0.13	563.817000	2:47:51 PM	1.0710	1.0767	1.0748
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	54	0.15	-	-	-	-	1.0898
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	60	0.16	42.850000	2:47:48 PM	1.0750	1.0750	1.0757
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	68	0.19	-	-	-	-	1.0825
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	75	0.21	71.845000	11:02:36 AM	1.0500	1.0826	1.0766
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	82	0.23	5.146000	2:52:49 PM	1.2000	1.1056	1.0703
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	89	0.24	472.431900	3:13:11 PM	1.0875	1.0641	1.0620
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	96	0.26	-	-	-	-	1.0838
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	103	0.28	-	-	-	-	0.8879
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	103	0.28	-	-	-	-	1.0922
RPG4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	110	0.30	50.000000	3:25:13 PM	1.3255	1.3255	1.1071
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	110	0.30	14.000000	2:05:24 PM	1.1100	1.1800	1.1253
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	117	0.32	820.000000	2:20:20 PM	1.2500	1.3599	1.3587
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	124	0.34	2.452500	2:27:52 PM	1.3700	1.2715	1.4147
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	131	0.36	-	-	-	-	1.3637
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	138	0.38	331.409000	2:20:18 PM	1.4250	1.4176	1.4070
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	145	0.40	200.000000	10:53:51 AM	1.4150	1.4113	1.4076
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	152	0.42	-	-	-	-	1.4131
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	157	0.43	-	-	-	-	1.2550
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	159	0.44	107.000000	2:13:54 PM	1.3900	1.3989	1.3997
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	166	0.45	106.026000	3:23:50 PM	1.3950	1.4205	1.4143
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	173	0.47	3.430000	11:37:18 AM	1.3925	1.3919	1.3847
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	180	0.49	169.434000	3:15:09 PM	1.3875	1.3863	1.3852
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	187	0.51	-	-	-	-	1.4391
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	194	0.53	-	-	-	-	1.4432
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	201	0.55	2.700000	10:54:16 AM	1.4500	1.4500	1.4492

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RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	208	0.57	118.800000	10:12:27 AM	1.4900	1.4900	1.4821
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	215	0.59	300.000000	2:36:11 PM	1.5000	1.5000	1.4895
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	222	0.61	301.500000	2:37:21 PM	1.5000	1.5001	1.5105
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	229	0.63	322.134000	2:57:44 PM	1.5000	1.4998	1.5057
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	236	0.65	5.700000	11:28:47 AM	1.5650	1.5650	1.4878
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	243	0.67	-	-	-	-	1.4840
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	250	0.68	1.000000	10:43:56 AM	1.4900	1.4900	1.5122
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	257	0.70	-	-	-	-	1.5113
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	264	0.72	-	-	-	-	1.5465
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	269	0.74	4.100000	11:13:40 AM	1.5500	1.5500	1.4909
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	271	0.74	-	-	-	-	1.5065
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	278	0.76	-	-	-	-	1.5538
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	285	0.78	436.820000	3:57:19 PM	1.5650	1.5650	1.5650
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	292	0.80	-	-	-	-	1.5668
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	298	0.82	-	-	-	-	1.5209
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	299	0.82	-	-	-	-	1.5551
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	306	0.84	3.009000	11:43:45 AM	1.5900	1.5900	1.5950
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	313	0.86	-	-	-	-	1.6534
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	320	0.88	-	-	-	-	1.5873
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	327	0.90	-	-	-	-	1.6000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	334	0.91	-	-	-	-	1.6663
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	340	0.93	-	-	-	-	1.7734
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	341	0.93	-	-	-	-	1.5920
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	348	0.95	0.500000	10:48:56 AM	1.6000	1.6000	1.6402
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	355	0.97	8.897000	3:24:07 PM	1.5800	1.5823	1.5876
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	362	0.99	106.619000	3:56:36 PM	1.5850	1.5822	1.5805
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	374	1.02	-	-	-	-	1.6401
RPG 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	422	1.16	31.000000	11:57:09 AM	1.7700	1.7894	1.7441
RPG 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	424	1.16	3.480000	10:17:13 AM	1.9200	1.9200	1.6856
RPG 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	491	1.34	803.500000	2:02:28 PM	1.8750	1.7879	1.8172
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	500	1.37	-	-	-	-	1.8170
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	516	1.41	6.000000	11:42:27 AM	1.9000	1.9000	1.8424
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	560	1.53	1500.000000	10:08:59 AM	1.9250	1.9233	1.9119
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	598	1.64	-	-	-	-	1.9547

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	676	1.85	12.400000	3:20:09 PM	2.2500	2.2181	2.0882
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	702	1.92	150.000000	3:21:29 PM	2.0816	2.0278	2.0135
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	745	2.04	-	-	-	-	2.1587
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	883	2.42	2792.570000	2:01:03 PM	2.3575	2.3385	2.3409
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	886	2.43	-	-	-	-	2.5293
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	925	2.53	-	-	-	-	2.3823
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	969	2.65	-	-	-	-	2.4370
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,032	2.83	-	-	-	-	2.5152
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,047	2.87	-	-	-	-	2.5859
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,105	3.03	-	-	-	-	2.6231
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,130	3.09	-	-	-	-	2.6359
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,282	3.51	-	-	-	-	2.8200
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,284	3.52	-	-	-	-	2.8223
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,404	3.84	125.350000	3:15:14 PM	2.9000	2.8585	2.8500
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,432	3.92	14.600000	9:52:36 AM	3.1750	3.1750	3.0027
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,473	4.03	-	-	-	-	3.0509
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,513	4.14	-	-	-	-	3.0984
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,564	4.28	-	-	-	-	3.1590
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,590	4.35	15.000000	3:29:46 PM	3.2500	3.2500	2.8812
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,643	4.50	0.500000	11:46:51 AM	3.3250	3.3250	3.2638
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,808	4.95	0.100000	2:33:17 PM	3.5500	3.5500	3.3996
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,838	5.03	-	-	-	-	3.4835
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,886	5.16	-	-	-	-	3.5358
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,970	5.39	-	-	-	-	3.7471
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,034	5.57	16.513000	11:18:07 AM	3.4750	3.4750	3.4617
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,159	5.91	-	-	-	-	3.8334
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,357	6.45	309.500000	11:05:02 AM	4.1500	4.1985	4.2000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,388	6.54	2150.000000	3:50:48 PM	4.2895	4.2680	4.2799
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,500	6.85	2043.180000	3:48:23 PM	4.2600	4.2277	4.2799
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,614	7.16	4.000000	11:07:58 AM	4.3300	4.3300	4.2135
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,651	7.26	46.900000	11:05:44 AM	4.3300	4.3300	4.1736
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,153	8.63	-	-	-	-	4.5325
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,196	8.75	108.200000	3:51:38 PM	4.6000	4.5250	4.5248
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,215	8.80	2.000000	11:35:28 AM	4.7990	4.7990	4.5627

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,397	9.30	-	-	-	-	4.6398
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,571	9.78	76.205269	3:34:46 PM	4.5000	4.5958	4.4744
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,574	9.79	1304.387000	3:56:04 PM	4.9000	4.8203	4.8997
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,649	9.99	-	-	-	-	4.7313
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,769	10.32	-	-	-	-	4.7460
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,797	10.40	4.000000	2:57:52 PM	4.7500	4.7500	4.7494
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,007	10.97	-	-	-	-	4.7734
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,070	11.14	-	-	-	-	4.7777
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,182	11.45	-	-	-	-	4.7585
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,776	13.08	32.300000	11:45:12 AM	4.9985	4.9985	4.8243
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,105	13.98	-	-	-	-	4.8771
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,182	14.19	21.000000	11:38:13 AM	5.0263	5.0263	4.8936
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,470	14.98	-	-	-	-	4.9571
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,701	15.61	2.100000	11:39:13 AM	4.9875	4.9875	4.9969
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,791	15.86	-	-	-	-	5.0123
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,860	16.04	15.626500	2:42:03 PM	4.9400	4.9892	5.0747
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,981	16.38	-	-	-	-	5.0163
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,317	17.30	309.200000	3:12:43 PM	5.0000	4.9993	4.9983
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,911	18.92	5.000000	11:14:38 AM	4.9250	4.9250	4.9595
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,220	19.77	2.000000	2:15:04 PM	4.9500	4.9500	5.0070