

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPG5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	6	0.02	-	-	-	-	1.2250
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	6	0.02	309.236154	11:43:48 AM	1.0425	1.0425	1.0482
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	13	0.04	301.905000	11:44:52 AM	1.0500	1.0500	1.0708
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	19	0.05	30.670000	11:38:43 AM	1.1000	1.0857	1.0636
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	27	0.07	2.620000	2:02:22 PM	1.1000	1.1000	1.0639
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	34	0.09	-	-	-	-	1.0736
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	41	0.11	802.387000	2:26:29 PM	1.0675	1.0739	1.0725
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	48	0.13	32.398900	11:50:22 AM	1.1240	1.0872	1.0918
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	55	0.15	4.555700	10:27:28 AM	1.0900	1.0900	1.1048
RPG6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	62	0.17	0.400000	2:48:22 PM	1.6250	1.6250	1.3026
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	62	0.17	33.120000	2:10:06 PM	1.1500	1.1438	1.1107
RPG4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	69	0.19	722.500000	3:54:45 PM	1.5000	1.5007	1.5055
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	69	0.19	5.050000	9:26:13 AM	1.1750	1.1750	1.1302
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	76	0.21	75.907500	2:57:17 PM	1.1000	1.1378	1.1450
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	83	0.23	42.315000	2:21:54 PM	1.1300	1.1290	1.2541
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	90	0.25	643.748400	3:18:53 PM	1.2000	1.1568	1.1590
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	97	0.27	0.500000	10:59:30 AM	1.1550	1.1550	1.1800
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	104	0.29	61.000000	2:28:55 PM	1.2000	1.2266	1.2569
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	111	0.30	273.061000	2:57:16 PM	1.2900	1.2993	1.2872
RPG15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	116	0.32	-	-	-	-	1.3642
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	118	0.32	15.488000	2:25:59 PM	1.3250	1.3230	1.3158
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	125	0.34	-	-	-	-	1.2814
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	132	0.36	8.800000	2:25:46 PM	1.3200	1.3200	1.3360
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	139	0.38	24.000000	11:46:00 AM	1.4000	1.4000	1.3510
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	146	0.40	4.700000	11:55:38 AM	1.4000	1.4000	1.3659
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	153	0.42	0.748000	9:56:08 AM	1.4150	1.4150	1.4008
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	160	0.44	7.020000	3:40:53 PM	1.4050	1.4050	1.3767
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	167	0.46	29.241000	2:44:48 PM	1.4160	1.4160	1.4062
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	174	0.48	99.928000	3:28:13 PM	1.4300	1.4325	1.4178
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	181	0.50	272.292000	3:02:50 PM	1.4250	1.4244	1.4264
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	188	0.52	12.500000	10:04:29 AM	1.4250	1.4250	1.4531
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	195	0.53	-	-	-	-	1.4719
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	202	0.55	-	-	-	-	1.4626
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	209	0.57	-	-	-	-	1.4771

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RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	216	0.59	-	-	-	-	1.4996
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	223	0.61	-	-	-	-	1.4912
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	228	0.62	-	-	-	-	1.4085
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	230	0.63	1.020000	9:29:53 AM	1.5500	1.5500	1.5623
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	237	0.65	-	-	-	-	1.5180
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	244	0.67	3.000000	11:59:09 AM	1.5000	1.5000	1.5122
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	251	0.69	5.530000	11:58:33 AM	1.4750	1.4750	1.5358
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	257	0.70	-	-	-	-	1.7911
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	258	0.71	-	-	-	-	1.5050
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	265	0.73	-	-	-	-	1.5651
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	272	0.75	-	-	-	-	1.5731
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	279	0.76	-	-	-	-	1.5660
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	286	0.78	-	-	-	-	1.5591
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	293	0.80	15.000000	11:44:31 AM	1.5800	1.5800	1.5782
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	299	0.82	-	-	-	-	1.9009
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	300	0.82	-	-	-	-	1.5823
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	307	0.84	-	-	-	-	1.5639
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	314	0.86	-	-	-	-	1.5934
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	321	0.88	-	-	-	-	1.5977
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	328	0.90	46.050000	2:41:16 PM	1.5850	1.5895	1.6097
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	333	0.91	-	-	-	-	1.8107
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	335	0.92	30.000000	11:42:42 AM	1.6200	1.6200	1.6279
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	342	0.94	-	-	-	-	1.6023
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	349	0.96	-	-	-	-	1.6130
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	356	0.98	55.213000	2:45:51 PM	1.6110	1.6109	1.6017
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	363	0.99	524.574000	3:43:44 PM	1.6125	1.6124	1.6125
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	381	1.04	191.000000	11:45:59 AM	2.0550	2.0806	2.0809
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	383	1.05	6.750000	3:40:43 PM	2.1250	2.1185	2.1606
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	450	1.23	270.000000	2:07:04 PM	2.0970	2.1075	2.1000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	459	1.26	-	-	-	-	2.1881
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	475	1.30	-	-	-	-	2.0345
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	519	1.42	485.000000	3:42:50 PM	2.2750	2.2252	2.2229
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	557	1.53	-	-	-	-	2.3658
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	635	1.74	166.835000	3:48:47 PM	2.6750	2.6508	2.5243

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	661	1.81	4.000000	10:45:57 AM	2.3500	2.3500	2.4679
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	704	1.93	-	-	-	-	2.6325
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	842	2.31	2212.005000	3:50:29 PM	2.7500	2.8037	2.7663
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	845	2.31	703.800000	11:48:32 AM	2.8250	2.8369	2.8171
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	884	2.42	-	-	-	-	2.9295
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	928	2.54	-	-	-	-	3.0032
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	991	2.71	-	-	-	-	3.1061
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,006	2.75	41.603846	3:16:24 PM	3.2000	3.2524	3.2945
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,064	2.91	71.945000	2:25:29 PM	3.1000	3.1604	3.2365
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,089	2.98	-	-	-	-	3.2663
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,241	3.40	-	-	-	-	3.6122
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,243	3.40	-	-	-	-	3.4798
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,363	3.73	110.540000	2:41:12 PM	3.2500	3.2776	3.2252
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,391	3.81	24.480000	3:17:59 PM	3.5000	3.9065	3.9716
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,432	3.92	-	-	-	-	3.7397
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,472	4.03	-	-	-	-	3.7914
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,523	4.17	-	-	-	-	3.8461
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,549	4.24	200.000000	11:46:30 AM	4.1700	4.1700	4.1688
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,602	4.39	3598.640000	3:59:55 PM	4.1850	4.2019	4.1844
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,767	4.84	22.000000	2:46:24 PM	4.3300	4.3374	4.1059
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,797	4.92	3.000000	9:42:44 AM	4.4800	4.4800	4.1403
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,845	5.05	-	-	-	-	4.1915
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,929	5.28	-	-	-	-	4.2527
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,993	5.46	200.000000	2:49:43 PM	4.3500	4.3438	4.3375
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,118	5.80	6.000000	10:54:38 AM	4.5000	4.5000	4.4084
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,316	6.34	-	-	-	-	4.4372
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,347	6.43	719.297000	3:34:37 PM	4.4800	4.3662	4.3753
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,459	6.73	70.000000	3:20:52 PM	4.5200	4.5886	4.6000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,573	7.04	-	-	-	-	4.3917
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,610	7.15	32.000000	3:12:23 PM	4.6300	4.6297	4.4877
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,112	8.52	-	-	-	-	4.9917
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,155	8.64	4.000000	2:50:53 PM	4.8000	4.8000	5.1879
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,174	8.69	-	-	-	-	5.0211
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,356	9.19	-	-	-	-	5.0957

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,530	9.67	-	-	-	-	5.0568
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,533	9.67	3210.000000	3:59:14 PM	4.9650	4.9717	4.9626
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,608	9.88	-	-	-	-	5.1344
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,728	10.21	-	-	-	-	5.1851
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,756	10.28	1.150000	2:57:20 PM	5.3700	5.3700	5.1953
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,966	10.86	-	-	-	-	5.1846
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,029	11.03	-	-	-	-	5.1841
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,141	11.34	32.000000	3:34:03 PM	4.9500	4.9500	5.1798
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,735	12.96	-	-	-	-	5.1597
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,064	13.86	-	-	-	-	5.1389
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,141	14.08	50.000000	2:35:53 PM	5.1250	5.1250	5.1250
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,429	14.86	-	-	-	-	5.1203
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,660	15.50	-	-	-	-	5.1156
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,750	15.74	-	-	-	-	5.1145
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,819	15.93	1.500000	2:24:56 PM	5.1750	5.1750	5.0734
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,940	16.26	-	-	-	-	5.1103
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,276	17.18	-	-	-	-	5.1625
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,870	18.81	215.800000	3:56:51 PM	5.1000	5.1000	5.1043
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,179	19.66	30.000000	10:43:56 AM	5.1500	5.1500	5.1083