

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 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	5	0.01	-	-	-	-	1.2250
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	5	0.01	-	-	-	-	1.0482
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	12	0.03	322.447600	10:54:29 AM	1.0850	1.0850	1.0698
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	18	0.05	616.510000	11:06:53 AM	1.0600	1.0843	1.0696
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	26	0.07	-	-	-	-	1.0682
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	33	0.09	-	-	-	-	1.0758
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	40	0.11	48.431300	11:07:59 AM	1.0650	1.0650	1.0724
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	47	0.13	9.349000	11:07:12 AM	1.0750	1.0981	1.0917
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	54	0.15	67.170000	2:53:03 PM	1.1000	1.1000	1.1019
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	61	0.17	114.000000	2:59:09 PM	1.5000	1.5412	1.5500
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	61	0.17	3.033200	11:07:35 AM	1.1000	1.1041	1.1118
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	68	0.19	666.060000	2:38:50 PM	1.5500	1.5119	1.5122
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	68	0.19	-	-	-	-	1.1358
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	75	0.21	69.362680	11:41:33 AM	1.1650	1.1415	1.1459
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	82	0.23	67.000000	11:11:09 AM	1.1300	1.1262	1.2975
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	89	0.24	483.212000	3:00:50 PM	1.1550	1.1551	1.1576
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	96	0.26	-	-	-	-	1.1800
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	103	0.28	1.500000	10:07:44 AM	1.3000	1.3000	1.2575
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	110	0.30	72.700000	2:18:39 PM	1.3000	1.2759	1.2835
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	115	0.32	-	-	-	-	1.4163
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	117	0.32	64.120000	10:09:59 AM	1.2500	1.2874	1.3049
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	124	0.34	-	-	-	-	1.2814
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	131	0.36	1.000000	11:22:58 AM	1.3200	1.3200	1.3360
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	138	0.38	-	-	-	-	1.3596
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	145	0.40	21.070000	2:24:23 PM	1.3500	1.3881	1.3659
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	152	0.42	12.660000	2:50:53 PM	1.3990	1.3990	1.4008
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	159	0.44	5.987000	2:22:48 PM	1.4050	1.4050	1.3910
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	166	0.45	50.250000	11:47:34 AM	1.4750	1.4750	1.4593
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	173	0.47	1058.399600	3:00:37 PM	1.4350	1.4726	1.4696
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	180	0.49	40.131000	3:38:13 PM	1.4250	1.4243	1.4264
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	187	0.51	6.000000	2:50:27 PM	1.4250	1.4254	1.4531
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	194	0.53	1.237570	10:08:58 AM	1.5500	1.5500	1.4862
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	201	0.55	226.256000	3:40:27 PM	1.4500	1.4992	1.4992
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	208	0.57	-	-	-	-	1.4896

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RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	215	0.59	700.000000	2:30:21 PM	1.5400	1.5400	1.5400
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	222	0.61	-	-	-	-	1.4912
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	227	0.62	-	-	-	-	1.3646
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	229	0.63	-	-	-	-	1.5623
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	236	0.65	501.210000	2:20:19 PM	1.5600	1.5600	1.5402
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	243	0.67	96.740000	2:49:54 PM	1.5700	1.5700	1.5469
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	250	0.68	-	-	-	-	1.5387
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	256	0.70	-	-	-	-	1.8159
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	257	0.70	10.070000	11:29:31 AM	1.5200	1.5200	1.5050
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	264	0.72	2.500000	10:09:14 AM	1.5750	1.5750	1.5644
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	271	0.74	201.130000	2:56:11 PM	1.5300	1.5577	1.5571
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	278	0.76	50.000000	2:23:10 PM	1.5500	1.5500	1.5500
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	285	0.78	-	-	-	-	1.5599
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	292	0.80	-	-	-	-	1.5782
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	298	0.82	-	-	-	-	1.9243
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	299	0.82	-	-	-	-	1.5831
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	306	0.84	-	-	-	-	1.5675
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	313	0.86	-	-	-	-	1.5953
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	320	0.88	100.000000	11:04:27 AM	1.5500	1.5675	1.5675
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	327	0.90	9.000000	9:14:16 AM	1.5500	1.5500	1.6089
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	332	0.91	-	-	-	-	1.7176
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	334	0.91	160.600000	10:39:42 AM	1.6350	1.6185	1.6183
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	341	0.93	-	-	-	-	1.6077
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	348	0.95	260.000000	10:23:39 AM	1.6600	1.6600	1.6600
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	355	0.97	-	-	-	-	1.6035
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	362	0.99	128.811000	3:00:57 PM	1.6100	1.6164	1.6125
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	380	1.04	605.700000	2:50:19 PM	2.0750	2.0774	2.0773
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	382	1.05	98.108000	11:28:19 AM	2.0250	2.0250	2.0585
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	449	1.23	1324.600000	3:29:26 PM	2.1700	2.1582	2.1590
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	458	1.25	-	-	-	-	2.2185
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	474	1.30	-	-	-	-	2.0826
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	518	1.42	576.100000	2:38:03 PM	2.3000	2.2252	2.2142
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	556	1.52	-	-	-	-	2.3995
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	634	1.74	146.506000	3:09:27 PM	2.6600	2.6280	2.6220

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RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	660	1.81	215.367000	2:38:30 PM	2.6250	2.4703	2.5070
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	703	1.93	-	-	-	-	2.6710
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	841	2.30	383.185000	3:47:10 PM	2.8500	2.7777	2.7729
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	844	2.31	125.000000	2:40:38 PM	2.8500	2.8500	2.8161
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	883	2.42	12.107000	11:30:29 AM	2.8500	2.8500	2.9712
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	927	2.54	-	-	-	-	3.0453
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	990	2.71	-	-	-	-	3.1490
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,005	2.75	6.983000	2:17:52 PM	3.3000	3.2430	3.2921
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,063	2.91	-	-	-	-	3.2337
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,088	2.98	-	-	-	-	3.3103
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,240	3.40	395.000000	2:43:52 PM	4.0250	4.0136	4.0250
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,242	3.40	-	-	-	-	3.5187
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,362	3.73	230.700000	2:59:37 PM	3.4600	3.3165	3.2904
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,390	3.81	15.200000	9:50:33 AM	3.7000	3.7493	3.7655
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,431	3.92	-	-	-	-	3.7714
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,471	4.03	-	-	-	-	3.8215
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,522	4.17	-	-	-	-	3.8725
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,548	4.24	0.100000	9:52:32 AM	3.9500	3.9500	4.1604
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,601	4.38	2396.400000	3:02:29 PM	4.1000	4.0340	4.0968
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,766	4.84	0.850000	9:55:29 AM	4.0000	4.0000	4.1143
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,796	4.92	-	-	-	-	4.1463
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,844	5.05	-	-	-	-	4.1935
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,928	5.28	-	-	-	-	4.2474
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,992	5.45	495.430000	3:53:46 PM	4.2495	4.1940	4.1900
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,117	5.80	-	-	-	-	4.3851
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,315	6.34	-	-	-	-	4.4071
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,346	6.42	796.270000	2:34:20 PM	4.5000	4.3327	4.4124
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,458	6.73	450.000000	3:09:32 PM	4.5500	4.4133	4.5375
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,572	7.04	-	-	-	-	4.3602
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,609	7.14	-	-	-	-	4.4472
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,111	8.52	1.000000	2:16:10 PM	4.8200	4.8200	4.9062
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,154	8.64	29.500000	2:34:05 PM	4.8000	4.9271	5.0483
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,173	8.69	-	-	-	-	4.9336
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,355	9.19	-	-	-	-	5.0045

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,529	9.66	161.000000	2:48:54 PM	4.8500	4.9090	4.9619
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,532	9.67	1911.900000	3:53:12 PM	4.9000	4.8707	4.9178
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,607	9.88	-	-	-	-	5.0462
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,727	10.20	-	-	-	-	5.0951
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,755	10.28	1.000000	2:15:19 PM	5.0500	5.0500	5.1050
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,965	10.86	-	-	-	-	5.0997
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,028	11.03	-	-	-	-	5.1005
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,140	11.34	3.500000	2:46:51 PM	4.9500	4.9529	5.0983
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,734	12.96	-	-	-	-	5.0912
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,063	13.86	-	-	-	-	5.0852
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,140	14.07	-	-	-	-	5.1240
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,428	14.86	-	-	-	-	5.0783
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,659	15.49	-	-	-	-	5.0759
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,749	15.74	-	-	-	-	5.0752
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,818	15.93	3.500000	11:29:36 AM	5.1000	5.1364	5.0381
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,939	16.26	-	-	-	-	5.0717
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,275	17.18	30.000000	2:32:53 PM	5.3750	5.2875	5.1190
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,869	18.81	204.231320	3:56:40 PM	5.0700	5.0439	5.0618
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,178	19.65	-	-	-	-	5.0679