

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	1	0.00	-	-	-	-	-
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	1	0.00	-	-	-	-	-
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	8	0.02	10.620000	10:34:41 AM	1.0900	1.0900	1.0698
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	14	0.04	-	-	-	-	1.0799
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	22	0.06	437.590000	11:30:28 AM	1.1000	1.0851	1.0838
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	29	0.08	984.719000	3:43:41 PM	1.1000	1.0857	1.0850
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	36	0.10	2158.222700	2:50:14 PM	1.0600	1.0658	1.0671
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	43	0.12	1336.711505	3:38:05 PM	1.0750	1.0856	1.0883
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	50	0.14	37.320000	3:20:19 PM	1.1000	1.1496	1.1182
RPG6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	57	0.16	124.000000	3:39:29 PM	1.4500	1.4927	1.5294
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	57	0.16	2.663705	11:46:14 AM	1.1650	1.1650	1.1118
RPG4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	64	0.18	238.950000	3:32:06 PM	1.4800	1.5090	1.5100
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	64	0.18	7.900000	11:43:45 AM	1.1250	1.1250	1.1443
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	71	0.19	11.305000	2:31:56 PM	1.2240	1.1039	1.1367
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	78	0.21	228.428000	11:50:23 AM	1.1300	1.2055	1.3281
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	85	0.23	1357.234000	3:18:51 PM	1.1550	1.1676	1.1618
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	92	0.25	2305.732200	3:51:12 PM	1.1655	1.1732	1.1711
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	99	0.27	2.250200	2:59:10 PM	1.2000	1.2223	1.2477
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	106	0.29	91.364000	3:58:23 PM	1.3000	1.2942	1.2842
RPG15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	111	0.30	-	-	-	-	1.4993
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	113	0.31	5.900000	2:40:44 PM	1.3250	1.3250	1.3062
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	120	0.33	127.299000	2:48:48 PM	1.3000	1.2420	1.2251
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	127	0.35	52.013000	3:29:50 PM	1.3200	1.3200	1.3216
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	134	0.37	-	-	-	-	1.3443
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	141	0.39	95.558000	11:36:34 AM	1.3750	1.3819	1.3713
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	148	0.41	0.502000	2:09:35 PM	1.4050	1.4050	1.3829
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	155	0.42	27.685000	2:46:33 PM	1.4050	1.4078	1.3815
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	162	0.44	-	-	-	-	1.3831
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	169	0.46	238.923000	3:54:41 PM	1.4300	1.4381	1.4632
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	176	0.48	701.009000	2:46:10 PM	1.4450	1.4547	1.4478
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	183	0.50	1151.939800	3:51:16 PM	1.4750	1.4592	1.4509
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	190	0.52	-	-	-	-	1.4737
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	197	0.54	-	-	-	-	1.4992
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	204	0.56	-	-	-	-	1.4823

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RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	211	0.58	43.450000	3:26:10 PM	1.4800	1.4777	1.5168
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	218	0.60	6.100000	2:04:44 PM	1.5300	1.5300	1.4800
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	223	0.61	-	-	-	-	1.4418
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	225	0.62	-	-	-	-	1.5623
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	232	0.64	-	-	-	-	1.5448
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	239	0.65	-	-	-	-	1.5587
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	246	0.67	0.250000	3:16:08 PM	1.4750	1.4750	1.5342
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	252	0.69	-	-	-	-	1.9029
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	253	0.69	1.489527	11:46:10 AM	1.6000	1.6000	1.5050
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	260	0.71	21.016000	2:15:23 PM	1.5000	1.5325	1.5577
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	267	0.73	-	-	-	-	1.5571
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	274	0.75	1.008000	2:46:11 PM	1.5750	1.5750	1.5500
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	281	0.77	1.312000	2:37:29 PM	1.5000	1.5000	1.5642
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	288	0.79	-	-	-	-	1.5790
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	294	0.81	5.000000	10:10:34 AM	2.0500	2.0500	2.0060
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	295	0.81	-	-	-	-	1.5846
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	302	0.83	-	-	-	-	1.5766
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	309	0.85	301.520000	11:52:31 AM	1.5750	1.6098	1.6100
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	316	0.87	0.506000	2:33:05 PM	1.6250	1.6250	1.5675
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	323	0.88	0.800000	10:18:44 AM	1.5850	1.5850	1.5986
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	328	0.90	-	-	-	-	1.8774
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	330	0.90	50.600000	10:33:07 AM	1.6200	1.6200	1.6190
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	337	0.92	-	-	-	-	1.6157
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	344	0.94	-	-	-	-	1.6603
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	351	0.96	0.500000	2:12:41 PM	1.6050	1.6050	1.5969
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	358	0.98	261.368000	3:21:31 PM	1.6300	1.6312	1.6294
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	365	1.00	382.044000	3:18:52 PM	1.6150	1.6156	1.6365
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	376	1.03	107.110400	3:27:55 PM	2.0990	2.0986	2.0660
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	378	1.04	17.000000	3:12:32 PM	2.1050	2.0388	2.0484
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	445	1.22	202.000000	3:37:00 PM	2.1750	2.1848	2.1838
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	454	1.24	-	-	-	-	2.2912
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	470	1.29	1137.417500	2:31:06 PM	2.3550	2.3151	2.3313
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	514	1.41	820.000000	2:30:03 PM	2.3000	2.3000	2.2928
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	552	1.51	-	-	-	-	2.4608

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	630	1.73	90.434000	3:27:50 PM	2.7990	2.7899	2.7658
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	656	1.80	-	-	-	-	2.7632
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	699	1.91	-	-	-	-	2.7152
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	837	2.29	401.015000	3:53:27 PM	2.8450	2.8856	2.8876
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	840	2.30	170.912500	3:37:06 PM	2.8750	2.8162	2.7934
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	879	2.41	-	-	-	-	2.9919
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	923	2.53	0.800000	11:45:50 AM	3.1950	3.1950	3.0592
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	986	2.70	-	-	-	-	3.1540
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,001	2.74	30.284563	3:55:53 PM	3.4650	3.2817	3.2865
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,059	2.90	14.762500	3:16:02 PM	3.2000	3.2469	3.2318
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,084	2.97	-	-	-	-	3.3014
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,236	3.38	2.000000	3:31:15 PM	3.4550	3.4550	4.0223
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,238	3.39	-	-	-	-	3.4994
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,358	3.72	76.118000	3:52:57 PM	3.4400	3.4027	3.3465
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,386	3.80	200.500000	10:27:14 AM	3.6000	3.4474	3.4335
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,427	3.91	-	-	-	-	3.7390
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,467	4.02	-	-	-	-	3.7881
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,518	4.16	-	-	-	-	3.8385
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,544	4.23	104.139500	3:45:55 PM	4.1500	4.1740	4.1049
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,597	4.37	1508.950000	3:09:01 PM	4.2000	4.2009	4.2055
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,762	4.82	-	-	-	-	4.0787
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,792	4.91	1.000000	11:24:37 AM	4.4000	4.4000	4.1098
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,840	5.04	-	-	-	-	4.1565
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,924	5.27	-	-	-	-	4.2134
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,988	5.44	0.030000	3:07:46 PM	4.3500	4.3500	4.1908
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,113	5.79	-	-	-	-	4.3525
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,311	6.33	100.115000	3:03:58 PM	4.5000	4.5125	4.5120
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,342	6.41	2.487000	3:42:11 PM	4.4300	4.4300	4.4129
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,454	6.72	145.000000	3:50:44 PM	4.5000	4.5100	4.5050
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,568	7.03	-	-	-	-	4.4236
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,605	7.13	-	-	-	-	4.4874
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,107	8.51	-	-	-	-	4.8635
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,150	8.62	50.000000	9:39:54 AM	4.9750	4.9750	4.9256
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,169	8.68	-	-	-	-	4.8891

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,351	9.18	-	-	-	-	4.9571
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,525	9.65	41.000000	10:52:54 AM	5.0000	5.0000	4.9271
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,528	9.66	1755.100000	3:59:05 PM	5.0000	4.9296	4.9736
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,603	9.86	-	-	-	-	5.0092
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,723	10.19	0.500000	9:53:26 AM	5.2000	5.2000	5.0576
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,751	10.27	0.400000	3:24:03 PM	5.0500	5.1250	5.0682
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,961	10.85	-	-	-	-	5.0945
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,024	11.02	-	-	-	-	5.1038
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,136	11.32	7.000000	11:52:27 AM	5.0400	5.0257	5.1262
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,730	12.95	-	-	-	-	5.1574
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,059	13.85	-	-	-	-	5.1716
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,136	14.06	4.000000	10:09:30 AM	5.1000	5.1000	5.1234
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,424	14.85	-	-	-	-	5.1701
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,655	15.48	-	-	-	-	5.1635
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,745	15.73	-	-	-	-	5.1605
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,814	15.92	60.026000	3:58:09 PM	5.1500	5.0819	5.1336
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,935	16.25	-	-	-	-	5.1501
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,271	17.17	15.000000	10:04:27 AM	5.1836	5.1836	5.1621
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,865	18.80	10.000000	2:12:44 PM	5.0200	5.0200	5.0651
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,174	19.64	-	-	-	-	5.0787