

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 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	7	0.02	10.620000	10:54:29 AM	1.0500	1.0500	1.0698
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	13	0.04	10.479000	3:52:31 PM	1.0500	1.0769	1.0770
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	21	0.06	8.018000	2:08:35 PM	1.0250	1.0626	1.0850
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	28	0.08	39.050000	3:00:16 PM	1.0500	1.0543	1.0850
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	35	0.10	1051.879000	3:02:29 PM	1.0600	1.0656	1.0666
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	42	0.12	2168.368000	2:35:14 PM	1.0650	1.0723	1.0781
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	49	0.13	772.152400	2:57:29 PM	1.0750	1.1070	1.1008
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	56	0.15	310.766000	2:00:56 PM	1.5250	1.5442	1.5361
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	56	0.15	98.920000	3:32:28 PM	1.1475	1.1617	1.1475
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	63	0.17	348.120000	2:30:23 PM	1.5000	1.5175	1.5113
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	63	0.17	8.000000	10:52:45 AM	1.1000	1.1000	1.1452
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	70	0.19	75.346000	3:27:21 PM	1.1350	1.0792	1.1369
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	77	0.21	1632.444000	3:59:15 PM	1.2150	1.2179	1.3275
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	84	0.23	689.541100	3:21:09 PM	1.2150	1.1501	1.1485
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	91	0.25	2362.807300	3:57:22 PM	1.1675	1.1679	1.1687
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	98	0.27	20.100000	2:16:20 PM	1.3000	1.3000	1.2421
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	105	0.29	44.969000	2:38:54 PM	1.2900	1.2912	1.2843
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	110	0.30	-	-	-	-	1.5441
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	112	0.31	1.000000	10:28:47 AM	1.3750	1.3750	1.3062
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	119	0.33	-	-	-	-	1.2251
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	126	0.35	33.194000	3:50:37 PM	1.3200	1.3248	1.3216
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	133	0.36	4.000000	10:54:46 AM	1.3500	1.3500	1.3417
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	140	0.38	4.004000	2:38:50 PM	1.3700	1.3700	1.3713
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	147	0.40	126.223000	2:15:50 PM	1.4250	1.4210	1.4218
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	154	0.42	8.574000	2:17:35 PM	1.4050	1.4050	1.3797
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	161	0.44	6.730000	11:31:00 AM	1.4750	1.4425	1.4007
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	168	0.46	309.450500	3:14:31 PM	1.4350	1.4350	1.4527
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	175	0.48	40.786900	3:05:24 PM	1.4400	1.4294	1.4497
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	182	0.50	1882.076200	3:52:25 PM	1.4250	1.4487	1.4511
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	189	0.52	193.377000	3:36:17 PM	1.4675	1.4650	1.4675
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	196	0.54	14.330000	3:44:05 PM	1.4900	1.4900	1.4988
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	203	0.56	-	-	-	-	1.4797
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	210	0.58	327.981000	2:42:22 PM	1.4750	1.4811	1.4799
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	217	0.59	15.000000	2:01:10 PM	1.5500	1.5500	1.4777

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RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	222	0.61	-	-	-	-	1.5151
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	224	0.61	-	-	-	-	1.5545
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	231	0.63	200.000000	2:29:54 PM	1.5000	1.5000	1.5252
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	238	0.65	224.170000	3:25:22 PM	1.5350	1.5082	1.5348
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	245	0.67	0.500000	10:54:19 AM	1.5750	1.5750	1.5303
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	251	0.69	-	-	-	-	1.9361
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	252	0.69	45.700000	3:27:22 PM	1.5750	1.5822	1.5050
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	259	0.71	12.656000	3:28:07 PM	1.5750	1.5750	1.5528
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	266	0.73	-	-	-	-	1.5571
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	273	0.75	10.000000	11:59:15 AM	1.5500	1.5500	1.5500
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	280	0.77	6.000000	10:53:45 AM	1.5000	1.5000	1.5623
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	287	0.79	-	-	-	-	1.5779
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	293	0.80	1.300000	2:04:03 PM	2.1450	2.1450	2.0343
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	294	0.81	-	-	-	-	1.5854
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	301	0.82	101.879000	2:39:42 PM	1.5900	1.5704	1.5700
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	308	0.84	5.000000	-	-	-	1.6100
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	315	0.86	105.233000	11:20:26 AM	1.6000	1.6000	1.5848
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	322	0.88	638.960000	3:38:01 PM	1.6300	1.6244	1.6079
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	327	0.90	-	-	-	-	1.9211
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	329	0.90	66.549000	2:22:29 PM	1.6100	1.6050	1.6190
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	336	0.92	-	-	-	-	1.7729
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	343	0.94	0.500000	3:59:11 PM	1.6500	1.6500	1.6609
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	350	0.96	100.000000	11:55:58 AM	1.6050	1.6050	1.6012
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	357	0.98	201.728000	3:07:09 PM	1.6250	1.6316	1.6346
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	364	1.00	112.005000	3:54:25 PM	1.6350	1.6168	1.6553
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	375	1.03	286.780000	3:24:37 PM	2.1500	2.1182	2.1008
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	377	1.03	100.000000	10:36:34 AM	2.0984	2.1742	2.1473
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	444	1.22	374.000000	3:18:07 PM	2.2850	2.1934	2.1905
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	453	1.24	-	-	-	-	2.3028
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	469	1.28	0.500000	10:12:12 AM	2.4000	2.4000	2.3247
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	513	1.41	508.878260	11:11:53 AM	2.1500	2.1561	2.2527
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	551	1.51	-	-	-	-	2.4597
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	629	1.72	66.832000	3:11:43 PM	2.8500	2.8353	2.7650
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	655	1.79	15.040000	3:38:24 PM	2.7000	2.7614	2.7931

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	698	1.91	-	-	-	-	2.6951
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	836	2.29	106.724000	2:37:53 PM	2.9150	2.8577	2.8593
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	839	2.30	2.000000	11:47:44 AM	3.0000	2.9659	2.7889
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	878	2.40	-	-	-	-	2.9551
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	922	2.52	-	-	-	-	3.0185
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	985	2.70	-	-	-	-	3.1078
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,000	2.74	6.401563	3:35:53 PM	3.3500	3.3237	3.2286
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,058	2.90	-	-	-	-	3.1819
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,083	2.97	-	-	-	-	3.2467
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,235	3.38	-	-	-	-	3.9449
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,237	3.39	-	-	-	-	3.4447
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,357	3.72	20.500000	2:35:03 PM	3.4900	3.4554	3.3466
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,385	3.79	22.810000	9:27:46 AM	3.7500	3.7500	3.4500
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,426	3.90	-	-	-	-	3.6854
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,466	4.01	-	-	-	-	3.7350
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,517	4.15	-	-	-	-	3.7867
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,543	4.23	11.000000	3:52:13 PM	4.1295	4.1295	4.1694
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,596	4.37	2456.000000	3:59:26 PM	4.0850	4.1215	4.0796
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,761	4.82	12.559000	11:58:52 AM	4.3000	4.3562	4.0328
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,791	4.90	2.000000	10:25:44 AM	4.4500	4.4500	4.0644
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,839	5.04	-	-	-	-	4.1118
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,923	5.27	-	-	-	-	4.1683
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,987	5.44	82.000000	3:59:16 PM	4.3015	4.2139	4.3242
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,112	5.78	-	-	-	-	4.3055
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,310	6.32	50.510000	3:48:58 PM	4.4000	4.4020	4.4442
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,341	6.41	1601.210000	3:53:22 PM	4.3400	4.3250	4.3140
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,453	6.72	482.260000	3:55:49 PM	4.3000	4.3443	4.3388
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,567	7.03	-	-	-	-	4.3891
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,604	7.13	6.300000	3:45:46 PM	4.8000	4.8063	4.4488
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,106	8.50	-	-	-	-	4.8177
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,149	8.62	14.809000	3:20:20 PM	4.9400	4.9346	4.9318
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,168	8.67	-	-	-	-	4.8451
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,350	9.17	-	-	-	-	4.9187
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,524	9.65	115.000000	3:53:51 PM	4.8500	4.8698	4.8779

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RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,527	9.66	1670.380000	3:48:35 PM	4.8900	4.9189	4.9039
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,602	9.86	-	-	-	-	4.9820
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,722	10.19	-	-	-	-	5.0325
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,750	10.27	-	-	-	-	5.0434
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,960	10.84	-	-	-	-	5.0772
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,023	11.01	-	-	-	-	5.0886
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,135	11.32	14.000000	11:05:09 AM	5.0350	5.0350	5.1518
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,729	12.95	-	-	-	-	5.1550
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,058	13.85	-	-	-	-	5.1658
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,135	14.06	-	-	-	-	5.1231
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,423	14.85	-	-	-	-	5.1559
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,654	15.48	-	-	-	-	5.1431
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,744	15.73	-	-	-	-	5.1376
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,813	15.92	10.670000	2:30:40 PM	5.1500	5.1128	5.1111
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,934	16.25	-	-	-	-	5.1238
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,270	17.17	50.000000	3:23:44 PM	5.1250	5.1250	5.1250
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,864	18.79	137.250000	3:35:41 PM	5.0500	5.0434	5.0399
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,173	19.64	26.750000	3:25:19 PM	5.0500	5.0500	5.0550