

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 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	7	0.02	-	-	-	-	1.0482
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	14	0.04	15.650000	11:28:28 AM	0.9250	0.9250	1.0772
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	21	0.06	-	-	-	-	1.0651
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	28	0.08	52.270000	3:43:15 PM	1.0250	1.0250	1.0528
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	35	0.10	560.000000	2:45:20 PM	1.4250	1.4277	1.4177
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	35	0.10	2.500000	2:12:17 PM	1.0200	1.0200	1.0725
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	42	0.12	233.294000	3:23:29 PM	1.3500	1.3748	1.4021
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	42	0.12	2315.868000	3:49:41 PM	1.0300	1.0350	1.0261
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	49	0.13	210.720000	2:15:36 PM	1.0900	1.0508	1.0628
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	56	0.15	225.975700	2:39:37 PM	1.0400	1.0649	1.0878
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	63	0.17	717.313000	2:57:18 PM	1.0250	1.0588	1.0601
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	70	0.19	-	-	-	-	1.1165
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	77	0.21	127.595000	11:28:05 AM	1.0750	1.1043	1.0993
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	84	0.23	81.396000	3:04:38 PM	1.1250	1.1243	1.1426
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	89	0.24	-	-	-	-	1.4986
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	91	0.25	482.534000	3:26:15 PM	1.1250	1.1051	1.1048
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	98	0.27	100.500000	11:27:10 AM	1.1200	1.1201	1.1200
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	105	0.29	11.153000	3:21:33 PM	1.0200	1.0392	1.1500
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	112	0.31	-	-	-	-	1.1987
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	119	0.33	4.810000	3:55:14 PM	1.1500	1.1502	1.2240
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	126	0.35	150.550000	11:19:05 AM	1.1250	1.1253	1.2006
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	133	0.36	-	-	-	-	1.2500
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	140	0.38	1200.354000	2:17:31 PM	1.1850	1.2935	1.2846
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	147	0.40	1190.334000	2:36:56 PM	1.3000	1.3147	1.3161
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	154	0.42	431.900000	3:20:38 PM	1.3000	1.3150	1.3279
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	161	0.44	86.899000	2:36:42 PM	1.3200	1.3443	1.3654
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	168	0.46	105.968000	2:11:50 PM	1.3400	1.3026	1.3340
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	175	0.48	155.159000	3:32:24 PM	1.3500	1.3552	1.3659
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	182	0.50	361.836400	3:55:19 PM	1.2900	1.3447	1.3679
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	189	0.52	294.803000	3:13:08 PM	1.3250	1.3276	1.3467
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	196	0.54	1.880000	11:08:02 AM	1.4250	1.4250	1.4038
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	201	0.55	-	-	-	-	1.5227
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	203	0.56	-	-	-	-	1.4818
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	210	0.58	-	-	-	-	1.4336

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RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	217	0.59	2.000000	10:07:02 AM	1.4000	1.4000	1.4288
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	224	0.61	0.700000	2:29:08 PM	1.5300	1.5300	1.5084
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	230	0.63	-	-	-	-	1.8532
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	231	0.63	167.582000	2:51:20 PM	1.4000	1.4424	1.4629
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	238	0.65	26.703000	2:52:11 PM	1.4000	1.4018	1.4630
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	245	0.67	95.685000	2:51:50 PM	1.4000	1.4018	1.4000
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	252	0.69	-	-	-	-	1.4828
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	259	0.71	-	-	-	-	1.4946
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	266	0.73	14.089800	11:35:14 AM	1.5750	1.5750	1.5068
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	272	0.75	-	-	-	-	1.9364
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	273	0.75	75.771000	11:34:59 AM	1.5750	1.5651	1.5750
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	280	0.77	69.342000	3:44:50 PM	1.5500	1.5715	1.5750
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	287	0.79	102.211000	2:37:46 PM	1.5000	1.5281	1.5000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	294	0.81	68.301700	3:58:53 PM	1.5300	1.5526	1.5300
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	301	0.82	84.058000	3:59:17 PM	1.5350	1.5635	1.5628
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	306	0.84	-	-	-	-	1.9764
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	308	0.84	77.041000	3:59:32 PM	1.5450	1.5696	1.5450
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	315	0.86	433.900000	3:33:02 PM	1.5600	1.5607	1.5625
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	322	0.88	-	-	-	-	1.5853
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	329	0.90	0.100000	-	-	-	1.5787
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	336	0.92	17.342000	2:20:01 PM	1.6200	1.6229	1.5883
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	343	0.94	0.500000	3:26:15 PM	1.6150	1.6150	1.6175
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	349	0.96	305.800000	11:43:10 AM	1.6050	1.6050	1.6041
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	354	0.97	5.000000	11:04:25 AM	2.1000	2.1570	2.1828
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	356	0.98	2.500000	11:55:10 AM	2.2200	2.2200	2.1624
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	357	0.98	1.500000	10:57:00 AM	1.6250	1.6250	1.6294
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	364	1.00	1020.023000	3:16:04 PM	1.6300	1.6393	1.6350
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	423	1.16	23.040000	3:36:04 PM	2.2200	2.2015	2.2718
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	432	1.18	-	-	-	-	2.2071
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	448	1.23	20.561000	10:10:27 AM	2.2500	2.2500	2.2530
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	492	1.35	24.400000	3:44:52 PM	2.2000	2.2203	2.2759
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	530	1.45	-	-	-	-	2.3559
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	608	1.67	39.419000	3:44:40 PM	2.6000	2.7532	2.7572
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	634	1.74	-	-	-	-	2.6477

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	677	1.85	-	-	-	-	2.5790
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	815	2.23	53.705000	3:34:12 PM	2.6250	2.5557	2.5737
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	818	2.24	0.500000	2:28:01 PM	2.6300	2.6300	2.6246
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	857	2.35	-	-	-	-	2.8767
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	901	2.47	-	-	-	-	2.8864
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	964	2.64	-	-	-	-	2.9699
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	979	2.68	1.950000	3:11:13 PM	3.2000	3.2000	3.0022
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,037	2.84	-	-	-	-	3.0283
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,062	2.91	-	-	-	-	3.0999
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,214	3.32	-	-	-	-	3.5000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,216	3.33	-	-	-	-	3.2824
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,336	3.66	214.505000	3:58:31 PM	3.3700	3.3641	3.3614
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,364	3.73	100.000000	2:47:16 PM	3.4000	3.3875	3.3875
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,405	3.85	-	-	-	-	3.4990
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,445	3.96	-	-	-	-	3.5449
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,496	4.10	-	-	-	-	3.5949
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,522	4.17	40.297000	11:47:30 AM	3.6000	3.6517	3.8232
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,575	4.31	1564.090000	3:25:07 PM	3.5480	3.5744	3.5550
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,740	4.76	-	-	-	-	3.8159
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,770	4.85	1.300000	11:36:10 AM	4.0000	4.0000	3.8432
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,818	4.98	-	-	-	-	3.8870
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,902	5.21	-	-	-	-	3.9477
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,966	5.38	92.400000	2:43:32 PM	3.9000	3.9271	4.0461
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,995	5.46	7968.360000	3:56:07 PM	4.0600	4.0641	4.0630
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,091	5.73	1.000000	3:52:56 PM	4.1000	4.1000	4.0819
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,289	6.27	-	-	-	-	4.1733
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,320	6.35	354.480000	3:13:37 PM	4.1525	4.1644	4.1653
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,432	6.66	300.000000	3:07:59 PM	4.1800	4.1833	4.1837
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,546	6.97	-	-	-	-	4.3377
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,583	7.07	463.200000	3:13:23 PM	4.4200	4.4937	4.4350
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,085	8.45	-	-	-	-	4.6384
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,128	8.56	-	-	-	-	4.7581
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,147	8.62	-	-	-	-	4.6687
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,329	9.11	-	-	-	-	4.7523

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,503	9.59	28.200000	3:57:41 PM	4.6000	4.5956	4.9210
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,506	9.60	1627.740000	3:35:24 PM	4.5000	4.6207	4.5518
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,581	9.80	-	-	-	-	4.8415
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,701	10.13	-	-	-	-	4.8759
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,729	10.21	-	-	-	-	4.8799
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,939	10.78	-	-	-	-	4.9040
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,002	10.96	-	-	-	-	4.9115
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,114	11.26	0.650000	9:55:23 AM	5.1500	5.1500	4.9412
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,708	12.89	-	-	-	-	4.9977
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,037	13.79	-	-	-	-	5.0170
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,114	14.00	-	-	-	-	5.0172
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,402	14.79	-	-	-	-	4.9785
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,633	15.42	-	-	-	-	4.9513
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,723	15.67	-	-	-	-	4.9420
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,792	15.86	21.500000	2:56:37 PM	5.0000	4.8907	5.0793
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,913	16.19	-	-	-	-	4.9292
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,249	17.11	24.290000	3:40:59 PM	4.9000	4.9082	4.9381
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,843	18.74	278.000000	2:37:59 PM	4.9100	4.9346	4.9250
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,152	19.58	-	-	-	-	4.9371