

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	1	0.00	-	-	-	-	-
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	8	0.02	1.000000	10:22:46 AM	1.0000	1.0000	1.0593
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	15	0.04	-	-	-	-	1.0525
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	22	0.06	36.270000	3:12:24 PM	1.0250	1.0284	1.0565
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	29	0.08	752.000000	2:19:07 PM	1.3750	1.3750	1.3996
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	29	0.08	-	-	-	-	1.0457
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	36	0.10	304.030000	2:23:00 PM	1.4000	1.3833	1.3867
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	36	0.10	15.960000	3:12:39 PM	1.0350	1.0336	0.9666
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	43	0.12	30.506000	3:30:09 PM	1.0000	1.0199	1.0730
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	50	0.14	2.203000	2:48:18 PM	1.0250	1.0250	1.1946
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	57	0.16	79.290000	2:50:21 PM	0.9750	0.9810	0.9923
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	64	0.18	-	-	-	-	1.0804
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	71	0.19	35.680000	2:16:05 PM	1.0350	1.0253	1.0986
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	78	0.21	-	-	-	-	1.1426
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	83	0.23	-	-	-	-	1.5239
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	85	0.23	37.820000	2:21:06 PM	1.0750	1.0584	1.1068
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	92	0.25	3.020000	2:01:04 PM	1.0000	1.0000	1.1200
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	99	0.27	23.680000	2:39:04 PM	1.0300	1.0300	0.9650
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	106	0.29	21.580000	2:33:04 PM	1.1000	1.1421	1.1433
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	113	0.31	9.265500	2:07:31 PM	1.1250	1.1707	1.1623
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	120	0.33	598.519300	2:14:30 PM	1.1250	1.1213	1.1136
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	127	0.35	1000.000000	3:36:42 PM	1.1250	1.1250	1.1284
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	134	0.37	148.556000	3:12:10 PM	1.1500	1.1589	1.2004
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	141	0.39	56.608000	3:15:24 PM	1.2000	1.2044	1.2559
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	148	0.41	71.450000	3:16:03 PM	1.3600	1.2522	1.2732
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	155	0.42	51.100000	10:32:02 AM	1.2500	1.2505	1.2431
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	162	0.44	438.090000	11:44:42 AM	1.2850	1.2711	1.2848
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	169	0.46	163.688000	2:21:53 PM	1.2300	1.2333	1.2388
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	176	0.48	61.710000	3:48:05 PM	1.2850	1.2321	1.2526
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	183	0.50	0.300000	2:21:57 PM	1.2850	1.2850	1.2877
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	190	0.52	6.660000	3:20:59 PM	1.3350	1.3295	1.3262
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	195	0.53	-	-	-	-	1.4708
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	197	0.54	-	-	-	-	1.3982
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	204	0.56	4.522000	2:57:05 PM	1.3850	1.3850	1.3637

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RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	211	0.58	1.010000	9:44:46 AM	1.4900	1.4900	1.4287
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	218	0.60	5.050000	3:19:33 PM	1.5300	1.4824	1.4569
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	224	0.61	-	-	-	-	1.8790
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	225	0.62	19.588000	3:15:58 PM	1.3250	1.3250	1.4400
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	232	0.64	25.000000	11:55:48 AM	1.3300	1.3300	1.4220
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	239	0.65	63.996000	2:19:04 PM	1.3300	1.3300	1.4000
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	246	0.67	-	-	-	-	1.4540
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	253	0.69	-	-	-	-	1.4711
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	260	0.71	-	-	-	-	1.4883
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	266	0.73	-	-	-	-	1.9589
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	267	0.73	4.000000	10:39:41 AM	1.4500	1.4500	1.5750
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	274	0.75	-	-	-	-	1.5750
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	281	0.77	39.000000	2:13:01 PM	1.4350	1.4313	1.5000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	288	0.79	35.352000	2:13:35 PM	1.4750	1.4848	1.5323
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	295	0.81	0.700000	2:05:44 PM	1.5300	1.5300	1.5522
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	300	0.82	-	-	-	-	2.0102
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	302	0.83	-	-	-	-	1.5471
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	309	0.85	21.081000	2:17:19 PM	1.5000	1.5237	1.5668
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	316	0.87	11.000000	10:16:05 AM	1.5700	1.5700	1.5700
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	323	0.88	-	-	-	-	1.5832
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	330	0.90	-	-	-	-	1.6255
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	337	0.92	-	-	-	-	1.6175
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	343	0.94	118.000000	11:57:48 AM	1.6200	1.6200	1.6172
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	348	0.95	9.500000	2:42:36 PM	2.1950	2.2155	2.2877
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	350	0.96	1.000000	11:26:38 AM	2.0400	2.0400	2.1324
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	351	0.96	2.450000	3:25:30 PM	1.6350	1.6264	1.6335
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	358	0.98	216.624000	3:23:12 PM	1.6300	1.6224	1.6303
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	417	1.14	18.535000	11:23:18 AM	2.0000	2.1544	2.3476
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	426	1.17	-	-	-	-	2.2393
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	442	1.21	166.900000	11:38:39 AM	2.1300	2.1497	2.1363
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	486	1.33	2.000000	11:10:25 AM	2.3150	2.3150	2.3987
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	524	1.44	-	-	-	-	2.3933
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	602	1.65	3.000000	2:31:46 PM	2.7740	2.7740	2.6720
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	628	1.72	-	-	-	-	2.7502

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RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	671	1.84	-	-	-	-	2.6242
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	809	2.22	212.505000	3:49:50 PM	2.5500	2.5392	2.5447
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	812	2.22	32.500000	11:42:55 AM	2.6000	2.5517	2.5787
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	851	2.33	-	-	-	-	2.9148
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	895	2.45	-	-	-	-	2.9501
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	958	2.62	-	-	-	-	3.0391
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	973	2.66	6.890000	10:43:58 AM	2.9250	2.9976	3.0672
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,031	2.82	-	-	-	-	3.1210
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,056	2.89	-	-	-	-	3.1776
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,208	3.31	-	-	-	-	3.5991
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,210	3.31	-	-	-	-	3.3749
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,330	3.64	42.775000	2:30:45 PM	3.5500	3.4688	3.4044
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,358	3.72	19.276578	11:42:59 AM	3.6000	3.6168	3.6623
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,399	3.83	-	-	-	-	3.6085
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,439	3.94	-	-	-	-	3.6579
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,490	4.08	-	-	-	-	3.7128
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,516	4.15	30.000000	2:00:53 PM	3.8000	3.8000	3.8959
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,569	4.30	145.700000	2:01:07 PM	3.6410	3.6328	3.6689
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,734	4.75	3.100000	11:21:09 AM	3.8300	3.7494	3.9458
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,764	4.83	-	-	-	-	3.9746
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,812	4.96	-	-	-	-	4.0206
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,896	5.19	-	-	-	-	4.0829
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,960	5.37	-	-	-	-	4.2749
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,989	5.45	451.950000	3:57:45 PM	4.1700	4.1682	4.1681
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,085	5.71	-	-	-	-	4.2158
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,283	6.25	40.570000	11:08:12 AM	4.2500	4.2500	4.3186
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,314	6.34	282.280000	11:13:28 AM	4.2800	4.2198	4.2318
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,426	6.64	821.000000	2:02:32 PM	4.3000	4.3807	4.3701
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,540	6.95	-	-	-	-	4.4622
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,577	7.06	260.080000	2:01:42 PM	4.5970	4.5278	4.5657
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,079	8.43	-	-	-	-	4.7076
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,122	8.55	-	-	-	-	4.8186
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,141	8.60	-	-	-	-	4.7320
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,323	9.10	-	-	-	-	4.8015

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,497	9.57	7.000000	2:31:42 PM	4.7250	4.7239	4.7228
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,500	9.58	105.850000	2:00:38 PM	4.7000	4.7000	4.6942
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,575	9.79	-	-	-	-	4.8838
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,695	10.12	0.020000	11:34:54 AM	4.8000	4.8000	4.9225
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,723	10.19	1.000000	11:25:39 AM	4.8000	4.8000	4.9305
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,933	10.77	-	-	-	-	4.9872
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,996	10.94	5.700000	3:02:03 PM	4.9250	4.9250	5.0044
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,108	11.25	6.000000	9:36:33 AM	4.8800	4.8800	5.0003
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,702	12.87	-	-	-	-	5.0761
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,031	13.77	-	-	-	-	5.0792
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,108	13.99	-	-	-	-	5.0777
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,396	14.77	-	-	-	-	5.0563
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,627	15.41	4.000000	2:01:25 PM	4.8900	4.6363	5.0293
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,717	15.65	-	-	-	-	5.0170
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,786	15.84	43.500000	2:25:21 PM	4.9000	4.8586	5.0957
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,907	16.17	-	-	-	-	4.9951
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,243	17.09	47.240000	3:44:09 PM	5.0000	4.9453	4.9769
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,837	18.72	0.010000	3:13:11 PM	4.8500	4.8500	4.9427
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,146	19.57	-	-	-	-	4.9507