

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	5	0.01	-	-	-	-	1.0658
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	5	0.01	-	-	-	-	0.8873
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	12	0.03	92.360000	2:21:11 PM	0.9000	0.9143	1.0337
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	12	0.03	-	-	-	-	0.9450
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	19	0.05	-	-	-	-	0.9809
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	26	0.07	-	-	-	-	0.9682
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	33	0.09	-	-	-	-	0.8665
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	40	0.11	-	-	-	-	0.8998
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	47	0.13	5.501000	11:35:17 AM	0.8000	0.8000	0.9043
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	54	0.15	20.000000	9:37:19 AM	0.8250	0.8250	0.9547
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	59	0.16	-	-	-	-	1.0850
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	61	0.17	10.500000	9:48:02 AM	0.8250	0.8250	0.9501
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	68	0.19	0.010000	2:38:07 PM	0.8750	0.8750	0.9244
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	75	0.21	5.000000	2:12:39 PM	0.9350	0.9350	0.9274
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	82	0.23	301.450000	3:22:30 PM	0.9000	0.9001	0.9046
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	89	0.24	51.702000	3:02:26 PM	0.8750	0.8749	0.9182
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	96	0.26	-	-	-	-	0.9000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	103	0.28	-	-	-	-	0.9625
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	110	0.30	161.002000	3:35:38 PM	0.9000	0.9247	0.9425
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	117	0.32	20.542000	2:01:34 PM	0.9500	0.9500	1.0296
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	124	0.34	65.046000	3:52:09 PM	0.9250	0.9404	0.9758
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	131	0.36	79.260000	2:02:08 PM	0.9350	0.9350	1.0027
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	138	0.38	-	-	-	-	1.0773
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	145	0.40	-	-	-	-	1.0503
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	152	0.42	-	-	-	-	1.0689
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	159	0.44	30.220000	3:56:02 PM	1.0800	1.0800	1.0901
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	166	0.45	-	-	-	-	1.0921
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	171	0.47	4.000000	2:31:14 PM	1.0500	1.0250	1.1429
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	173	0.47	1.403000	11:41:44 AM	1.1000	1.0872	1.1080
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	180	0.49	1836.430000	3:20:46 PM	1.1000	1.1000	1.1018
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	187	0.51	-	-	-	-	1.1462
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	194	0.53	-	-	-	-	1.1833
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	200	0.55	-	-	-	-	1.3507
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	201	0.55	-	-	-	-	1.2123

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RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	208	0.57	-	-	-	-	1.1949
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	215	0.59	-	-	-	-	1.2115
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	222	0.61	-	-	-	-	1.2335
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	229	0.63	-	-	-	-	1.2530
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	236	0.65	-	-	-	-	1.2724
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	242	0.66	-	-	-	-	1.4285
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	243	0.67	-	-	-	-	1.2910
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	250	0.68	-	-	-	-	1.3164
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	257	0.70	177.000000	3:35:17 PM	1.2000	1.2000	1.2105
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	264	0.72	-	-	-	-	1.3678
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	271	0.74	63.780000	3:02:50 PM	1.3250	1.3245	1.4803
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	276	0.76	-	-	-	-	1.4904
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	278	0.76	-	-	-	-	1.3850
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	285	0.78	35.000000	3:07:58 PM	1.3500	1.3500	1.4915
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	292	0.80	5.000000	11:25:12 AM	1.4200	1.4020	1.4000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	299	0.82	-	-	-	-	1.4472
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	306	0.84	-	-	-	-	1.4662
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	313	0.86	5.000000	2:05:10 PM	1.4250	1.4250	1.4309
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	319	0.87	-	-	-	-	1.5742
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	324	0.89	1.000000	9:45:34 AM	1.5750	1.5750	1.5896
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	326	0.89	-	-	-	-	1.5945
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	327	0.90	-	-	-	-	1.4658
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	334	0.91	5.000000	2:04:27 PM	1.4250	1.4250	1.4350
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	355	0.97	1007.376000	2:06:32 PM	1.4500	1.4376	1.4385
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	362	0.99	1585.189000	2:44:12 PM	1.4350	1.4355	1.4353
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	393	1.08	501.030000	3:33:36 PM	1.6800	1.6800	1.7073
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	402	1.10	-	-	-	-	1.7267
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	418	1.14	-	-	-	-	1.7832
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	462	1.27	1.000000	11:47:34 AM	1.8000	1.8000	1.7526
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	500	1.37	-	-	-	-	1.9029
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	578	1.58	53.000000	2:35:56 PM	2.4500	2.4767	2.1196
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	604	1.65	0.500000	11:23:49 AM	2.4300	2.4300	2.1013
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	647	1.77	-	-	-	-	2.1671
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	785	2.15	2122.010000	3:58:16 PM	2.3000	2.2976	2.3048

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RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	788	2.16	0.500000	2:27:28 PM	2.3500	2.3500	2.3628
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	827	2.26	-	-	-	-	2.4281
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	871	2.39	-	-	-	-	2.5667
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	934	2.56	-	-	-	-	2.6785
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	949	2.60	5.000000	3:03:02 PM	3.1500	3.1500	2.7058
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,007	2.76	-	-	-	-	2.8062
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,032	2.83	-	-	-	-	2.8525
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,184	3.24	2.000000	11:46:46 AM	3.2750	3.2750	3.1500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,186	3.25	-	-	-	-	3.1139
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,306	3.58	1539.847000	3:45:28 PM	3.2500	3.2906	3.2592
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,334	3.65	202.420000	2:21:37 PM	3.3850	3.3752	3.4023
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,375	3.77	-	-	-	-	3.4242
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,415	3.87	-	-	-	-	3.4899
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,466	4.01	-	-	-	-	3.5720
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,492	4.09	605.000000	2:02:40 PM	3.7550	3.7376	3.7404
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,545	4.23	5573.235000	3:47:16 PM	3.7450	3.7731	3.7497
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,710	4.68	-	-	-	-	3.8969
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,740	4.76	2.000000	11:36:23 AM	4.0300	4.0300	3.9369
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,788	4.90	-	-	-	-	4.0008
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,872	5.13	-	-	-	-	4.0949
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,936	5.30	-	-	-	-	4.3000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,965	5.38	4460.043000	3:48:17 PM	4.1500	4.1778	4.1548
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,061	5.64	-	-	-	-	4.2736
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,259	6.19	5.000000	3:26:46 PM	4.4000	4.4000	4.4353
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,290	6.27	134.320700	3:00:50 PM	4.2800	4.3043	4.3104
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,402	6.58	37.000000	2:01:54 PM	4.5000	4.3638	4.5423
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,516	6.89	-	-	-	-	4.5893
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,553	6.99	21.303000	11:53:37 AM	4.6000	4.5415	4.7359
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,055	8.36	-	-	-	-	4.7724
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,098	8.48	42.200000	3:27:53 PM	4.7500	4.7500	4.8112
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,117	8.53	-	-	-	-	4.7843
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,299	9.03	-	-	-	-	4.8171
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,473	9.51	5.000000	2:04:36 PM	4.7050	4.7050	4.8080
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,476	9.52	316.500000	3:26:42 PM	4.6000	4.6031	4.6035

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,551	9.72	-	-	-	-	4.8221
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,671	10.05	-	-	-	-	4.8248
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,699	10.13	-	-	-	-	4.8256
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,909	10.70	-	-	-	-	4.8314
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,972	10.88	-	-	-	-	4.8331
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,084	11.18	5.850000	11:10:50 AM	4.8500	4.8500	4.8806
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,678	12.81	-	-	-	-	4.8804
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,007	13.71	-	-	-	-	4.9064
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,084	13.92	-	-	-	-	4.9121
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,372	14.71	-	-	-	-	4.9215
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,603	15.34	-	-	-	-	4.9311
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,693	15.59	-	-	-	-	4.9360
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,762	15.78	-	-	-	-	4.9480
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,883	16.11	-	-	-	-	4.9474
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,219	17.03	-	-	-	-	4.9756
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,813	18.65	15.000000	11:52:56 AM	4.8000	4.8000	5.0024
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,122	19.50	-	-	-	-	5.0104