

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	2	0.01	-	-	-	-	-
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	2	0.01	50.000000	9:59:19 AM	1.0000	1.0000	-
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	9	0.03	1.970000	2:18:16 PM	0.9000	0.9000	1.0337
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	9	0.03	101.022000	2:20:27 PM	0.8500	0.8500	0.8524
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	16	0.04	-	-	-	-	0.9272
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	23	0.06	-	-	-	-	0.9178
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	30	0.08	-	-	-	-	0.8405
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	37	0.10	-	-	-	-	0.8690
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	44	0.12	-	-	-	-	0.8765
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	51	0.14	-	-	-	-	0.9182
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	56	0.15	-	-	-	-	1.0613
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	58	0.16	2.000000	11:55:06 AM	0.8250	0.8250	0.9509
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	65	0.18	-	-	-	-	0.9041
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	72	0.20	6.020000	10:00:50 AM	0.8350	0.8651	0.9274
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	79	0.22	118.010000	11:51:40 AM	0.8750	0.8540	0.8920
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	86	0.24	69.414000	2:48:17 PM	0.9250	0.8832	0.9206
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	93	0.26	1795.176000	3:40:33 PM	0.8500	0.8517	0.8527
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	100	0.27	25.000000	2:31:21 PM	0.9000	0.9000	0.9688
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	107	0.29	25.100000	2:27:29 PM	0.9250	0.9240	0.9451
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	114	0.31	5.000000	2:51:41 PM	0.9000	0.9000	1.0295
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	121	0.33	38.850000	3:54:22 PM	0.9150	0.9150	0.9780
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	128	0.35	12.500000	2:52:01 PM	0.9250	0.9450	0.9743
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	135	0.37	5.000000	3:22:58 PM	0.9500	0.9500	1.0474
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	142	0.39	14.000000	11:34:38 AM	1.0500	1.0500	1.0298
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	149	0.41	0.505000	10:30:07 AM	1.0200	1.0200	1.0465
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	156	0.43	-	-	-	-	1.0901
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	163	0.45	-	-	-	-	1.0690
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	168	0.46	45.000000	3:18:21 PM	1.2000	1.2000	1.1141
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	170	0.47	125.330000	3:31:16 PM	1.0815	1.0875	1.0981
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	177	0.49	355.233500	2:55:13 PM	1.0850	1.1001	1.1002
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	184	0.50	602.175800	3:56:10 PM	1.0850	1.0900	1.0292
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	191	0.52	-	-	-	-	1.1495
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	197	0.54	-	-	-	-	1.3599
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	198	0.54	2.004000	11:41:44 AM	1.1250	1.1250	1.2123

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RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	205	0.56	-	-	-	-	1.1701
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	212	0.58	-	-	-	-	1.1884
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	219	0.60	-	-	-	-	1.2108
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	226	0.62	-	-	-	-	1.2312
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	233	0.64	-	-	-	-	1.2517
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	239	0.65	-	-	-	-	1.4439
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	240	0.66	10.334200	11:23:44 AM	1.1800	1.1800	1.2720
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	247	0.68	-	-	-	-	1.2963
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	254	0.70	52.300000	2:19:12 PM	1.2000	1.2000	1.2060
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	261	0.72	-	-	-	-	1.3432
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	268	0.73	15.000000	11:39:36 AM	1.3250	1.3250	1.4362
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	273	0.75	-	-	-	-	1.5110
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	275	0.75	-	-	-	-	1.3744
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	282	0.77	-	-	-	-	1.4827
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	289	0.79	-	-	-	-	1.4000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	296	0.81	-	-	-	-	1.4478
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	303	0.83	-	-	-	-	1.4416
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	310	0.85	-	-	-	-	1.4309
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	316	0.87	-	-	-	-	1.5742
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	321	0.88	76.160000	3:57:22 PM	1.5550	1.5401	1.7559
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	323	0.88	5.200000	11:59:39 AM	1.6500	1.6500	1.5874
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	324	0.89	2.120000	11:48:06 AM	1.4000	1.4000	1.4710
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	331	0.91	10.097000	11:43:35 AM	1.4000	1.4149	1.4350
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	352	0.96	40.000000	2:08:27 PM	1.4250	1.4250	1.4378
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	359	0.98	88.590000	3:26:26 PM	1.4250	1.4397	1.4329
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	390	1.07	603.000000	3:29:11 PM	1.6600	1.6566	1.6656
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	399	1.09	-	-	-	-	1.7576
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	415	1.14	-	-	-	-	1.7745
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	459	1.26	-	-	-	-	1.8244
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	497	1.36	-	-	-	-	1.9349
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	575	1.57	4.500000	2:29:42 PM	2.4000	2.3689	2.1193
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	601	1.65	-	-	-	-	2.2999
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	644	1.76	-	-	-	-	2.2009
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	782	2.14	2144.805125	2:04:25 PM	2.3100	2.2975	2.3021

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RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	785	2.15	219.035000	3:34:57 PM	2.3750	2.3401	2.3454
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	824	2.26	-	-	-	-	2.4759
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	868	2.38	-	-	-	-	2.5978
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	931	2.55	-	-	-	-	2.7080
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	946	2.59	-	-	-	-	2.7347
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,004	2.75	-	-	-	-	2.8342
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,029	2.82	-	-	-	-	2.8794
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,181	3.23	-	-	-	-	3.1619
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,183	3.24	-	-	-	-	3.1360
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,303	3.57	215.963000	3:24:57 PM	3.2800	3.2718	3.2706
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,331	3.64	-	-	-	-	3.3990
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,372	3.76	-	-	-	-	3.4389
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,412	3.87	-	-	-	-	3.5030
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,463	4.01	-	-	-	-	3.5841
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,489	4.08	-	-	-	-	3.7391
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,542	4.22	2206.000000	11:25:58 AM	3.7850	3.7761	3.7791
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,707	4.67	-	-	-	-	3.8971
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,737	4.76	-	-	-	-	3.9356
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,785	4.89	-	-	-	-	3.9972
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,869	5.12	-	-	-	-	4.0888
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,933	5.29	-	-	-	-	4.2999
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,962	5.37	4500.245000	3:36:48 PM	4.2000	4.1977	4.1983
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,058	5.64	-	-	-	-	4.2601
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,256	6.18	-	-	-	-	4.4173
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,287	6.26	-	-	-	-	4.3342
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,399	6.57	946.510000	11:53:35 AM	4.3050	4.3148	4.3163
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,513	6.88	-	-	-	-	4.5678
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,550	6.98	43.300000	11:13:10 AM	4.5350	4.5740	4.7282
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,052	8.36	-	-	-	-	4.7735
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,095	8.47	-	-	-	-	4.8353
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,114	8.53	-	-	-	-	4.7903
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,296	9.02	-	-	-	-	4.8383
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,470	9.50	-	-	-	-	4.8490
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,473	9.51	617.500000	2:14:59 PM	4.6700	4.6727	4.6740

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RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,548	9.71	-	-	-	-	4.8674
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,668	10.04	-	-	-	-	4.8800
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,696	10.12	-	-	-	-	4.8808
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,906	10.69	-	-	-	-	4.8867
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,969	10.87	-	-	-	-	4.8885
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,081	11.17	-	-	-	-	4.9241
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,675	12.80	-	-	-	-	4.9229
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,004	13.70	-	-	-	-	4.9382
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,081	13.91	-	-	-	-	4.9414
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,369	14.70	-	-	-	-	4.9436
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,600	15.33	-	-	-	-	4.9487
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,690	15.58	-	-	-	-	4.9523
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,759	15.77	2.080000	3:30:29 PM	4.9700	4.9508	4.9611
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,880	16.10	-	-	-	-	4.9607
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,216	17.02	-	-	-	-	4.9829
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,810	18.65	71.000000	10:55:31 AM	4.9300	4.9793	5.0009
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,119	19.49	-	-	-	-	5.0089