

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	1	0.00	-	-	-	-	-
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	1	0.00	-	-	-	-	-
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	8	0.02	1770.311200	3:44:35 PM	0.9000	0.9097	1.0337
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	8	0.02	56.172000	11:12:10 AM	0.8400	0.8040	0.8308
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	15	0.04	-	-	-	-	0.9084
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	22	0.06	-	-	-	-	0.8999
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	29	0.08	7.010000	9:31:52 AM	0.8400	0.8400	0.8299
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	36	0.10	-	-	-	-	0.8555
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	43	0.12	1.040000	3:23:39 PM	0.8500	0.8500	0.8637
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	50	0.14	-	-	-	-	0.9027
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	55	0.15	-	-	-	-	1.0685
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	57	0.16	-	-	-	-	0.9516
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	64	0.18	31.490000	9:32:25 AM	0.8500	0.8500	0.8925
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	71	0.19	2.600000	2:49:47 PM	0.8650	0.8371	0.9274
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	78	0.21	194.256000	3:53:17 PM	0.8250	0.8292	0.8531
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	85	0.23	54.433000	11:20:54 AM	0.8350	0.8259	0.8668
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	92	0.25	1565.845000	3:57:10 PM	0.8400	0.8401	0.8459
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	99	0.27	10.040000	9:32:38 AM	0.8750	0.8750	0.9703
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	106	0.29	57.000000	2:06:52 PM	0.9000	0.9288	0.9451
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	113	0.31	3.710000	2:11:08 PM	0.9250	0.9250	1.0295
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	120	0.33	45.945900	2:57:30 PM	0.9300	0.8939	0.9793
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	127	0.35	28.063000	3:51:01 PM	0.9250	0.9243	1.0029
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	134	0.37	-	-	-	-	1.0441
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	141	0.39	10.140000	2:55:59 PM	0.9750	1.0134	1.0311
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	148	0.41	1.000000	10:29:58 AM	1.0000	1.0000	1.0489
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	155	0.42	40.002000	3:44:10 PM	1.0000	1.0000	1.0903
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	162	0.44	-	-	-	-	1.0750
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	167	0.46	17.300000	11:36:10 AM	1.1200	1.1200	1.0999
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	169	0.46	152.994000	3:13:54 PM	1.0700	1.0720	1.0988
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	176	0.48	682.165000	2:39:02 PM	1.0800	1.0769	1.0890
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	183	0.50	1692.494000	3:43:20 PM	1.0850	1.0897	1.0872
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	190	0.52	13.550000	11:33:49 AM	1.0900	1.0900	1.1555
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	196	0.54	-	-	-	-	1.3614
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	197	0.54	21.135000	2:54:43 PM	1.1150	1.1100	1.2123

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RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	204	0.56	8.733000	2:11:37 PM	1.1200	1.1200	1.1744
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	211	0.58	-	-	-	-	1.1910
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	218	0.60	16.760000	9:12:05 AM	1.1850	1.1850	1.2114
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	225	0.62	1.400000	2:35:24 PM	1.1250	1.1250	1.2300
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	232	0.64	2.455800	9:12:48 AM	1.2250	1.2250	1.2486
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	238	0.65	-	-	-	-	1.4455
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	239	0.65	51.194000	2:21:33 PM	1.2250	1.1787	1.2667
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	246	0.67	-	-	-	-	1.2893
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	253	0.69	123.945000	2:49:20 PM	1.2000	1.1999	1.2038
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	260	0.71	-	-	-	-	1.3349
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	267	0.73	0.532000	10:48:38 AM	1.3000	1.3000	1.4162
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	272	0.75	-	-	-	-	1.5127
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	274	0.75	-	-	-	-	1.3620
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	281	0.77	1.010000	11:05:28 AM	1.3500	1.3500	1.4609
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	288	0.79	2.000000	2:48:21 PM	1.3925	1.3925	1.4000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	295	0.81	-	-	-	-	1.4478
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	302	0.83	0.962000	10:52:22 AM	1.4350	1.4350	1.4832
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	309	0.85	631.000000	3:18:02 PM	1.3500	1.3500	1.3500
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	315	0.86	-	-	-	-	1.5560
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	320	0.88	78.700000	3:15:46 PM	1.6500	1.6799	1.7470
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	322	0.88	75.000000	11:02:52 AM	1.5000	1.5000	1.5579
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	323	0.88	67.880000	10:38:36 AM	1.4000	1.4000	1.4152
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	330	0.90	-	-	-	-	1.4350
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	351	0.96	600.000000	10:41:56 AM	1.4150	1.4217	1.4263
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	358	0.98	114.885000	2:36:59 PM	1.4350	1.4275	1.4324
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	365	1.00	342.915000	3:16:56 PM	1.4150	1.4126	1.4115
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	389	1.07	14.740000	2:57:02 PM	1.6500	1.6797	1.6619
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	398	1.09	-	-	-	-	1.7576
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	414	1.13	104.574000	11:28:43 AM	1.7500	1.7500	1.7554
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	458	1.25	8.900000	11:45:05 AM	1.7550	1.7550	1.9162
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	496	1.36	-	-	-	-	1.9333
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	574	1.57	860.164500	3:26:16 PM	2.1150	2.1128	2.1175
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	600	1.64	111.100000	11:52:01 AM	2.4300	2.1280	2.1799
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	643	1.76	-	-	-	-	2.1970

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RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	781	2.14	666.605000	3:39:11 PM	2.3325	2.3300	2.3319
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	784	2.15	24.100000	2:42:11 PM	2.3300	2.3377	2.3771
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	823	2.25	-	-	-	-	2.4755
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	867	2.37	-	-	-	-	2.5934
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	930	2.55	-	-	-	-	2.7040
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	945	2.59	-	-	-	-	2.7307
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,003	2.75	30.000000	2:05:10 PM	3.0500	3.0500	2.8307
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,028	2.82	-	-	-	-	2.8759
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,180	3.23	-	-	-	-	3.1576
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,182	3.24	-	-	-	-	3.1343
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,302	3.57	13.115000	3:38:36 PM	3.2900	3.2847	3.2706
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,330	3.64	-	-	-	-	3.3995
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,371	3.75	-	-	-	-	3.4400
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,411	3.86	-	-	-	-	3.5047
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,462	4.00	-	-	-	-	3.5869
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,488	4.07	3.300000	11:09:24 AM	3.7800	3.7800	3.7516
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,541	4.22	1769.700000	3:56:30 PM	3.8000	3.8095	3.7990
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,706	4.67	1.500000	9:56:22 AM	3.9800	3.9800	3.9026
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,736	4.75	-	-	-	-	3.9414
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,784	4.88	-	-	-	-	4.0035
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,868	5.11	0.200000	10:45:36 AM	4.3750	4.3750	4.0956
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,932	5.29	-	-	-	-	4.3000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,961	5.37	4982.473000	3:59:31 PM	4.1800	4.2211	4.1912
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,057	5.63	-	-	-	-	4.2656
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,255	6.17	-	-	-	-	4.4215
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,286	6.26	-	-	-	-	4.3890
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,398	6.57	11.000000	11:10:04 AM	4.5000	4.5000	4.3164
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,512	6.88	-	-	-	-	4.5691
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,549	6.98	8.480000	11:22:12 AM	4.5500	4.5500	4.7131
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,051	8.35	-	-	-	-	4.7781
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,094	8.47	-	-	-	-	4.8446
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,113	8.52	-	-	-	-	4.7961
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,295	9.02	-	-	-	-	4.8478
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,469	9.50	50.000000	10:01:57 AM	4.8000	4.8000	4.8000

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RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,472	9.51	557.000000	3:55:46 PM	4.6750	4.7191	4.6989
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,547	9.71	-	-	-	-	4.8813
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,667	10.04	-	-	-	-	4.8959
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,695	10.12	-	-	-	-	4.8969
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,905	10.69	-	-	-	-	4.9035
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,968	10.86	-	-	-	-	4.9056
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,080	11.17	-	-	-	-	4.9385
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,674	12.80	-	-	-	-	4.9418
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,003	13.70	-	-	-	-	4.9618
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,080	13.91	-	-	-	-	4.9664
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,368	14.70	-	-	-	-	4.9788
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,599	15.33	1.006000	11:02:15 AM	4.9250	4.9250	4.9900
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,689	15.58	-	-	-	-	4.9951
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,758	15.77	3.453000	2:31:52 PM	5.0000	4.9382	5.0045
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,879	16.10	-	-	-	-	5.0064
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,215	17.02	3.500000	11:17:19 AM	4.9500	4.9500	5.0308
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,809	18.64	38.700000	3:54:56 PM	4.9700	4.9672	5.0536
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,118	19.49	-	-	-	-	5.0594