

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 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	5	0.01	34.540000	9:57:48 AM	0.9900	0.9900	1.0938
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	5	0.01	-	-	-	-	0.8308
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	12	0.03	-	-	-	-	0.8870
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	19	0.05	-	-	-	-	1.0828
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	26	0.07	-	-	-	-	0.8287
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	33	0.09	-	-	-	-	0.8439
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	40	0.11	0.600000	11:30:35 AM	0.7900	0.7900	0.8472
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	47	0.13	0.946500	10:45:34 AM	0.8500	0.8500	0.8736
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	52	0.14	-	-	-	-	1.1146
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	54	0.15	173.069400	2:00:20 PM	0.7500	0.7166	0.7275
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	61	0.17	6.038000	2:29:04 PM	0.7500	0.7364	0.8607
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	68	0.19	-	-	-	-	0.9272
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	75	0.21	1.100000	11:14:08 AM	0.8100	0.8100	0.8531
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	82	0.23	50.150000	11:11:17 AM	0.8250	0.8250	0.8250
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	89	0.24	100.021000	2:56:48 PM	0.8000	0.7965	0.8288
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	96	0.26	0.517000	10:45:41 AM	0.8000	0.8000	0.9613
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	103	0.28	84.522000	3:22:24 PM	0.8250	0.8279	0.8522
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	110	0.30	4.463000	11:08:12 AM	0.8500	0.8537	0.8797
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	117	0.32	0.936500	11:24:29 AM	0.8500	0.8621	0.9000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	124	0.34	-	-	-	-	1.0032
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	131	0.36	-	-	-	-	0.9943
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	138	0.38	1.760000	11:24:26 AM	0.9000	0.9000	0.9906
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	145	0.40	-	-	-	-	1.0099
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	152	0.42	-	-	-	-	1.0903
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	159	0.44	-	-	-	-	1.0413
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	164	0.45	-	-	-	-	0.9762
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	166	0.45	516.335000	2:36:34 PM	1.0710	1.0843	1.0775
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	173	0.47	7.400000	11:28:04 AM	1.0800	1.0788	1.0857
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	180	0.49	54.921000	3:44:11 PM	1.0750	1.0780	1.0755
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	187	0.51	-	-	-	-	1.1228
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	193	0.53	-	-	-	-	1.3121
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	194	0.53	5.532000	11:23:04 AM	1.0500	1.0500	1.1721
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	201	0.55	-	-	-	-	1.1453
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	208	0.57	-	-	-	-	1.1619

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RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	215	0.59	-	-	-	-	1.1813
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	222	0.61	-	-	-	-	1.1994
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	229	0.63	1.102000	11:28:04 AM	1.1700	1.1605	1.2175
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	235	0.64	-	-	-	-	1.4107
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	236	0.65	-	-	-	-	1.2351
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	243	0.67	-	-	-	-	1.2562
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	250	0.68	70.053000	2:03:27 PM	1.1750	1.1793	1.2038
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	257	0.70	-	-	-	-	1.2986
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	264	0.72	0.240000	2:42:34 PM	1.2750	1.2750	1.3632
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	269	0.74	-	-	-	-	1.4899
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	271	0.74	2.520000	3:50:40 PM	1.3000	1.3000	1.3273
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	278	0.76	1.000000	10:39:23 AM	1.2750	1.2750	1.4076
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	285	0.78	808.660000	9:22:23 AM	1.3550	1.3550	1.3550
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	292	0.80	-	-	-	-	1.4303
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	299	0.82	11.008000	10:47:25 AM	1.3450	1.3459	1.4387
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	306	0.84	-	-	-	-	1.3500
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	312	0.85	-	-	-	-	1.4929
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	317	0.87	881.610000	3:58:00 PM	1.6750	1.6620	1.6697
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	319	0.87	0.150000	3:30:59 PM	1.7900	1.7900	1.5196
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	320	0.88	-	-	-	-	1.4018
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	327	0.90	6.400000	11:22:28 AM	1.3500	1.3891	1.3925
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	348	0.95	-	-	-	-	1.4263
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	355	0.97	-	-	-	-	1.4463
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	362	0.99	500.335000	3:42:18 PM	1.4125	1.4126	1.4126
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	386	1.06	85.015000	2:30:00 PM	1.7250	1.7309	1.7215
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	395	1.08	-	-	-	-	1.7719
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	411	1.13	1.000000	11:39:23 AM	1.7000	1.7000	1.8431
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	455	1.25	0.100000	9:58:02 AM	2.0000	2.0000	2.1500
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	493	1.35	-	-	-	-	1.9580
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	571	1.56	5.400000	2:47:39 PM	2.3500	2.2667	2.1099
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	597	1.64	-	-	-	-	2.1943
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	640	1.75	-	-	-	-	2.2371
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	778	2.13	1673.065000	3:57:32 PM	2.4000	2.3996	2.4002
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	781	2.14	50.000000	-	-	-	2.4107

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	820	2.25	-	-	-	-	2.5379
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	864	2.37	-	-	-	-	2.6464
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	927	2.54	-	-	-	-	2.7585
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	942	2.58	-	-	-	-	2.7855
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,000	2.74	-	-	-	-	2.8873
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,025	2.81	-	-	-	-	2.9328
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,177	3.22	-	-	-	-	3.2103
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,179	3.23	-	-	-	-	3.1939
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,299	3.56	295.310000	3:36:16 PM	3.4300	3.2992	3.3082
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,327	3.63	0.100000	10:59:57 AM	3.5225	3.5225	3.4363
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,368	3.75	-	-	-	-	3.5009
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,408	3.86	-	-	-	-	3.5659
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,459	4.00	-	-	-	-	3.6488
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,485	4.07	-	-	-	-	3.7942
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,538	4.21	308.200000	10:41:50 AM	3.8550	3.8504	3.8488
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,703	4.66	0.150000	10:02:17 AM	3.8500	3.8500	3.9634
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,733	4.75	2.780000	2:20:41 PM	4.0300	4.0300	4.0020
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,781	4.88	-	-	-	-	4.0638
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,865	5.11	-	-	-	-	4.1564
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,929	5.28	-	-	-	-	4.4000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,958	5.36	1833.980000	3:34:40 PM	4.2150	4.2238	4.2188
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,054	5.62	-	-	-	-	4.3240
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,252	6.17	16.150000	11:06:29 AM	4.4000	4.4000	4.4874
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,283	6.25	-	-	-	-	4.4283
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,395	6.56	132.943000	2:33:22 PM	4.5750	4.5346	4.5625
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,509	6.87	-	-	-	-	4.6231
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,546	6.97	-	-	-	-	4.6775
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,048	8.35	-	-	-	-	4.8264
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,091	8.46	-	-	-	-	4.8805
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,110	8.52	-	-	-	-	4.8443
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,292	9.01	-	-	-	-	4.8961
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,466	9.49	-	-	-	-	4.7835
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,469	9.50	570.500000	3:46:39 PM	4.8400	4.8695	4.8480
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,544	9.70	-	-	-	-	4.9389

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RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,651	10.00	1660.500000	3:33:25 PM	4.9050	4.9254	4.9181
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,664	10.03	-	-	-	-	4.9577
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,692	10.11	-	-	-	-	4.9587
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,902	10.68	-	-	-	-	4.9659
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,965	10.86	-	-	-	-	4.9681
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,077	11.16	0.500000	3:21:24 PM	5.0500	5.0500	4.9932
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,671	12.79	-	-	-	-	4.9966
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,000	13.69	-	-	-	-	5.0139
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,077	13.90	-	-	-	-	5.0180
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,365	14.69	-	-	-	-	5.0316
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,596	15.32	-	-	-	-	5.0420
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,686	15.57	-	-	-	-	5.0459
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,755	15.76	-	-	-	-	5.0531
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,876	16.09	-	-	-	-	5.0545
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,212	17.01	-	-	-	-	5.0717
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,806	18.63	2.000000	10:24:58 AM	5.0000	5.0000	5.0854
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,115	19.48	-	-	-	-	5.0912