

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	2	0.01	-	-	-	-	-
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	2	0.01	-	-	-	-	-
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	9	0.03	-	-	-	-	0.8913
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	16	0.04	12.570000	2:55:41 PM	0.7000	0.7119	1.1550
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	23	0.06	22.260000	2:55:30 PM	0.7000	0.7034	0.8480
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	30	0.08	-	-	-	-	0.8581
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	37	0.10	-	-	-	-	0.8557
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	44	0.12	1.500000	10:27:14 AM	0.7500	0.7500	0.8702
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	49	0.13	-	-	-	-	1.1136
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	51	0.14	296.880600	2:15:39 PM	0.7000	0.7012	0.7138
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	58	0.16	-	-	-	-	0.8504
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	65	0.18	-	-	-	-	0.8972
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	72	0.20	28.401000	3:12:30 PM	0.8100	0.8100	0.8531
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	79	0.22	2.501000	11:33:46 AM	0.8750	0.8630	0.8250
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	86	0.24	370.538000	3:05:05 PM	0.7000	0.7253	0.7417
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	93	0.26	1272.405000	3:25:17 PM	0.6900	0.7008	0.7000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	100	0.27	233.345000	3:48:17 PM	0.7500	0.8150	0.8314
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	107	0.29	-	-	-	-	0.8797
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	114	0.31	-	-	-	-	0.9000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	121	0.33	1.001000	2:14:27 PM	0.8000	0.8000	1.0036
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	128	0.35	-	-	-	-	0.9522
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	135	0.37	-	-	-	-	0.9554
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	142	0.39	22.000000	11:40:09 AM	1.0000	1.0114	0.9756
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	149	0.41	10.630000	2:16:55 PM	1.0000	1.0000	1.0552
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	156	0.43	20.000000	11:40:20 AM	1.0200	1.0275	1.0107
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	161	0.44	-	-	-	-	0.9529
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	163	0.45	29.404000	2:41:48 PM	1.0700	1.0701	1.0776
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	170	0.47	254.492000	2:57:04 PM	1.0700	1.0751	1.0836
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	177	0.49	140.076000	3:29:59 PM	1.0700	1.0725	1.0758
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	184	0.50	769.292000	3:02:19 PM	1.0750	1.0709	1.0710
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	190	0.52	-	-	-	-	1.3405
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	191	0.52	0.133000	3:05:35 PM	1.1250	1.1250	1.1389
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	198	0.54	-	-	-	-	1.1265
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	205	0.56	-	-	-	-	1.1463

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RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	212	0.58	-	-	-	-	1.1683
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	219	0.60	-	-	-	-	1.1892
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	226	0.62	-	-	-	-	1.2101
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	232	0.64	-	-	-	-	1.4417
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	233	0.64	6.011000	3:05:51 PM	1.1500	1.1500	1.2308
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	240	0.66	-	-	-	-	1.2539
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	247	0.68	11.506000	3:23:09 PM	1.1500	1.1533	1.2038
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	254	0.70	-	-	-	-	1.3005
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	261	0.72	40.842000	3:33:17 PM	1.2500	1.2675	1.3560
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	266	0.73	-	-	-	-	1.5231
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	268	0.73	-	-	-	-	1.3368
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	275	0.75	35.000000	2:52:05 PM	1.2700	1.2717	1.4057
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	282	0.77	19.000000	2:10:18 PM	1.3750	1.3493	1.3550
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	289	0.79	-	-	-	-	1.4247
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	296	0.81	-	-	-	-	1.4267
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	303	0.83	15.140000	10:16:39 AM	1.3500	1.3500	1.3500
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	309	0.85	34.824000	3:21:17 PM	1.3650	1.3899	1.4656
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	314	0.86	1580.000000	3:34:05 PM	1.6750	1.6744	1.6691
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	316	0.87	20.534000	2:46:50 PM	1.6500	1.6500	1.5340
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	317	0.87	2.020000	2:08:14 PM	1.3950	1.3950	1.4026
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	324	0.89	1.500000	11:23:50 AM	1.3750	1.3750	1.3925
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	345	0.95	3.100000	11:25:12 AM	1.4000	1.4000	1.4263
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	352	0.96	33.972000	3:06:17 PM	1.4200	1.4193	1.4289
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	359	0.98	40.990000	3:06:55 PM	1.4075	1.4113	1.4127
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	383	1.05	4905.550000	3:55:13 PM	1.7100	1.7071	1.7199
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	392	1.07	-	-	-	-	1.8073
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	408	1.12	149.300000	3:48:25 PM	1.8400	1.7921	1.8358
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	452	1.24	-	-	-	-	2.1500
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	490	1.34	-	-	-	-	1.9917
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	568	1.56	191.006000	2:04:55 PM	2.5000	2.1021	2.1033
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	594	1.63	14.800000	3:48:34 PM	2.2100	2.2100	2.2000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	637	1.74	-	-	-	-	2.2683
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	775	2.12	1622.015000	3:49:52 PM	2.4000	2.3963	2.3981
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	778	2.13	3.500000	11:25:22 AM	2.4400	2.4307	2.4172

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RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	817	2.24	-	-	-	-	2.5752
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	861	2.36	-	-	-	-	2.6756
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	924	2.53	-	-	-	-	2.7873
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	939	2.57	49.000000	3:49:46 PM	2.9500	2.9500	2.8142
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	997	2.73	56.000000	3:48:44 PM	3.1400	3.1346	3.1400
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,022	2.80	-	-	-	-	2.9611
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,174	3.21	-	-	-	-	3.2332
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,176	3.22	-	-	-	-	3.2218
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,296	3.55	214.555000	3:49:33 PM	3.3800	3.3748	3.3258
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,324	3.63	46.900000	3:27:40 PM	3.5250	3.5125	3.4466
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,365	3.74	-	-	-	-	3.5281
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,405	3.85	-	-	-	-	3.5929
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,456	3.99	-	-	-	-	3.6756
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,482	4.06	-	-	-	-	3.8509
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,535	4.20	60.870000	3:33:59 PM	3.8200	3.8299	3.8489
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,700	4.65	-	-	-	-	3.9929
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,730	4.74	-	-	-	-	4.0317
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,778	4.87	-	-	-	-	4.0938
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,862	5.10	-	-	-	-	4.1879
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,926	5.27	-	-	-	-	4.4000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,955	5.35	770.544000	3:34:05 PM	4.2050	4.2106	4.2116
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,051	5.62	-	-	-	-	4.3549
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,249	6.16	58.100000	3:49:04 PM	4.5900	4.5900	4.5575
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,280	6.24	40.500000	3:48:55 PM	4.5900	4.5847	4.5113
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,392	6.55	4.100000	2:16:52 PM	4.5000	4.5000	4.5717
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,506	6.86	-	-	-	-	4.6506
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,543	6.96	38.135000	10:36:39 AM	4.6500	4.6500	4.6933
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,045	8.34	-	-	-	-	4.8438
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,088	8.45	-	-	-	-	4.8921
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,107	8.51	-	-	-	-	4.8603
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,289	9.01	-	-	-	-	4.9084
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,463	9.48	54.412080	3:25:15 PM	4.8800	4.8963	4.7799
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,466	9.49	25.500000	3:13:20 PM	4.9000	4.9000	4.8494
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,541	9.70	-	-	-	-	4.9465

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RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,648	9.99	1208.500000	3:52:22 PM	4.9275	4.9172	4.9192
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,661	10.02	-	-	-	-	4.9637
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,689	10.10	4.000000	2:10:39 PM	4.9750	4.9750	4.9647
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,899	10.68	-	-	-	-	4.9718
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,962	10.85	-	-	-	-	4.9740
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,074	11.15	26.500000	3:14:05 PM	5.0750	5.0684	4.9937
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,668	12.78	-	-	-	-	5.0040
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,997	13.68	-	-	-	-	5.0215
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,074	13.89	-	-	-	-	5.0256
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,362	14.68	-	-	-	-	5.0384
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,593	15.31	38.200000	3:26:18 PM	5.2000	5.2000	5.0488
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,683	15.56	-	-	-	-	5.0530
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,752	15.75	13.610001	11:16:40 AM	5.0750	5.0787	5.0592
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,873	16.08	-	-	-	-	5.0621
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,209	17.00	32.500000	3:14:58 PM	5.0500	5.0500	5.0804
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,803	18.63	48.900000	3:26:47 PM	5.0900	4.9796	5.0933
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,112	19.47	1.300000	2:31:53 PM	4.9500	4.9500	5.0995