

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 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	3	0.01	-	-	-	-	-
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	5	0.01	55.000000	3:49:26 PM	0.9200	0.9200	0.9221
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	12	0.03	50.002000	10:57:49 AM	0.9500	0.9500	0.9350
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	19	0.05	-	-	-	-	0.9425
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	26	0.07	95.624200	2:59:44 PM	0.8800	0.8800	0.9129
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	33	0.09	130.030000	3:21:27 PM	0.9500	0.9442	0.9409
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	40	0.11	238.550000	11:04:41 AM	1.0500	1.0638	1.0756
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	47	0.13	30.000000	3:02:18 PM	1.0000	1.0025	1.0610
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	54	0.15	158.911000	11:54:40 AM	1.1060	1.0971	1.0847
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	61	0.17	438.055000	2:44:12 PM	1.2000	1.1923	1.2000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	68	0.19	240.020000	2:47:20 PM	1.1400	1.2028	1.2200
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	75	0.21	656.974800	3:19:39 PM	1.1250	1.1104	1.1151
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	82	0.23	20.500000	2:34:48 PM	1.1000	1.1000	1.1171
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	89	0.24	25.002000	11:18:06 AM	1.1000	1.0972	1.1210
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	96	0.26	10.010000	2:16:16 PM	1.0800	1.0990	1.0000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	103	0.28	-	-	-	-	1.1544
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	110	0.30	-	-	-	-	1.1472
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	115	0.32	-	-	-	-	1.4133
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	117	0.32	10.000000	9:15:31 AM	1.1250	1.1250	1.1297
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	124	0.34	9.236000	10:59:51 AM	1.1000	1.1115	1.1416
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	131	0.36	25.550000	2:36:38 PM	1.1270	1.1603	1.2078
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	138	0.38	-	-	-	-	1.2074
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	144	0.39	-	-	-	-	1.9746
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	145	0.40	4.000000	3:25:14 PM	1.1500	1.1500	1.1772
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	152	0.42	27.340000	11:16:35 AM	1.1670	1.1673	1.1621
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	159	0.44	-	-	-	-	1.1748
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	166	0.45	1.002000	3:21:08 PM	1.3000	1.3000	1.1484
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	173	0.47	11.314000	3:40:13 PM	1.3000	1.2905	1.3671
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	180	0.49	-	-	-	-	1.2699
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	186	0.51	-	-	-	-	2.1009
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	187	0.51	-	-	-	-	1.2858
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	194	0.53	1.005000	3:09:33 PM	1.3250	1.3250	1.3050
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	201	0.55	8.024000	3:26:20 PM	1.3900	1.3023	1.2742
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	208	0.57	-	-	-	-	1.3500

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RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	215	0.59	1.545000	11:40:14 AM	1.3000	1.3000	1.3171
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	220	0.60	-	-	-	-	2.1847
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	222	0.61	5.000000	11:39:24 AM	1.5000	1.5000	1.3817
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	229	0.63	-	-	-	-	1.3560
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	236	0.65	9.364900	11:31:35 AM	1.4050	1.4009	1.4917
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	243	0.67	-	-	-	-	1.4474
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	250	0.68	12.000000	2:28:18 PM	1.5850	1.5675	1.4589
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	257	0.70	10.000000	11:31:12 AM	1.4650	1.4650	1.4577
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	263	0.72	-	-	-	-	1.4948
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	268	0.73	94.674000	3:32:29 PM	2.4500	2.4499	2.3962
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	270	0.74	0.320000	2:53:46 PM	2.5000	2.5000	2.0534
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	271	0.74	-	-	-	-	1.5166
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	278	0.76	0.500000	10:59:33 AM	1.6000	1.6000	1.5072
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	299	0.82	2.530000	2:36:43 PM	1.5750	1.5750	1.5537
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	306	0.84	1.000000	2:21:07 PM	1.4500	1.4500	1.6000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	313	0.86	-	-	-	-	1.6250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	320	0.88	-	-	-	-	1.6250
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	327	0.90	26.420000	3:02:19 PM	1.5750	1.5750	1.6428
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	334	0.91	17.710000	11:49:30 AM	1.5750	1.5750	1.5850
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	337	0.92	6.002000	3:14:25 PM	2.3500	2.4642	2.5114
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	341	0.93	-	-	-	-	1.6000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	346	0.95	-	-	-	-	2.4930
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	348	0.95	66.592000	3:45:22 PM	1.5900	1.5585	1.6051
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	362	0.99	185.050000	-	-	-	2.6307
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	406	1.11	250.000000	3:40:19 PM	2.6250	2.6400	2.6450
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	444	1.22	-	-	-	-	2.6871
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	522	1.43	4.590000	2:22:06 PM	3.0800	3.0516	2.9746
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	548	1.50	715.000000	3:40:33 PM	2.9400	2.6231	2.9383
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	591	1.62	-	-	-	-	2.9645
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	729	2.00	56.410000	3:54:32 PM	3.1000	3.0983	3.0143
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	732	2.00	-	-	-	-	3.1485
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	771	2.11	-	-	-	-	3.2945
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	815	2.23	-	-	-	-	3.3676
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	878	2.40	-	-	-	-	3.4720

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RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	893	2.45	43.000000	11:29:13 AM	3.4625	3.4721	3.4911
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	951	2.60	-	-	-	-	3.5944
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	976	2.67	-	-	-	-	3.6343
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,128	3.09	-	-	-	-	3.8805
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,130	3.09	-	-	-	-	3.8839
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,250	3.42	1153.918000	3:17:45 PM	4.1400	4.0603	4.1014
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,278	3.50	65.000000	11:29:17 AM	4.1500	4.1500	4.1500
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,319	3.61	40.000000	2:25:36 PM	4.1500	4.1500	4.1664
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,359	3.72	-	-	-	-	4.2261
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,410	3.86	-	-	-	-	4.2081
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,436	3.93	150.500000	11:42:55 AM	4.3500	4.2204	4.1961
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,489	4.08	216.000000	11:11:14 AM	4.4250	4.3603	4.3452
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,654	4.53	0.050000	11:27:03 AM	5.0000	5.0000	4.6067
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,684	4.61	-	-	-	-	4.6422
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,732	4.74	-	-	-	-	4.6989
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,816	4.97	1.000000	11:18:31 AM	5.0500	5.0500	4.7982
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,819	4.98	2341.050000	3:59:08 PM	5.0175	5.0562	5.0471
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,880	5.15	-	-	-	-	5.1109
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,909	5.23	30.000000	2:53:16 PM	5.0250	4.9450	4.9875
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,005	5.49	-	-	-	-	4.9430
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,203	6.03	-	-	-	-	5.0675
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,234	6.12	0.500000	11:43:34 AM	5.3000	5.3000	5.1711
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,346	6.42	0.500000	11:44:34 AM	5.3600	5.3600	5.2028
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,460	6.74	-	-	-	-	5.1923
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,497	6.84	-	-	-	-	5.0971
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,999	8.21	-	-	-	-	5.3478
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,042	8.33	-	-	-	-	5.1628
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,061	8.38	-	-	-	-	5.3623
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,243	8.88	-	-	-	-	5.4049
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,417	9.36	40.000000	10:27:28 AM	5.4289	5.4289	5.3772
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,420	9.36	102.500000	3:15:54 PM	5.4500	5.4485	5.4486
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,495	9.57	-	-	-	-	5.4521
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,602	9.86	900.500000	3:30:08 PM	5.6000	5.5888	5.5924
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,615	9.90	-	-	-	-	5.4734

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RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,643	9.97	-	-	-	-	5.5026
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,853	10.55	-	-	-	-	5.4893
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,916	10.72	-	-	-	-	5.4921
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,028	11.03	-	-	-	-	5.4974
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,622	12.65	-	-	-	-	5.5240
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,951	13.56	-	-	-	-	5.5406
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,028	13.77	-	-	-	-	5.5446
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,316	14.55	-	-	-	-	5.5583
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,547	15.19	1.000000	9:35:17 AM	5.4800	5.4800	5.5437
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,637	15.43	-	-	-	-	5.5583
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,706	15.62	0.500000	3:31:14 PM	5.7950	5.7950	5.4998
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,827	15.95	-	-	-	-	5.5494
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,163	16.87	-	-	-	-	5.5067
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,757	18.50	-	-	-	-	5.4079
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,066	19.35	-	-	-	-	5.4245