

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	2	0.01	-	-	-	-	-
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	9	0.03	12.800000	11:25:27 AM	1.0000	1.0121	1.1732
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	16	0.04	33.716000	3:10:14 PM	1.5500	1.2006	1.1486
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	23	0.06	10.500000	2:35:56 PM	1.2000	1.1976	1.0533
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	30	0.08	0.516000	10:40:58 AM	1.3000	1.3000	1.1100
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	37	0.10	58.915000	2:48:53 PM	1.0750	1.0516	1.1810
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	44	0.12	10.000000	10:50:26 AM	1.0300	1.0300	1.1062
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	51	0.14	-	-	-	-	1.1461
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	58	0.16	1.033000	2:21:11 PM	1.0500	1.0500	1.1984
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	63	0.17	2.140000	2:41:12 PM	1.4900	1.4900	1.4997
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	65	0.18	275.933000	3:24:55 PM	1.3000	1.2126	1.2137
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	72	0.20	9.893000	3:19:25 PM	1.1000	1.2258	1.2206
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	79	0.22	0.500000	11:19:08 AM	1.1250	1.1250	1.2260
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	86	0.24	84.297000	3:49:43 PM	1.1755	1.1715	1.1785
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	92	0.25	120.000000	-	-	-	2.0000
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	93	0.26	598.431000	3:06:26 PM	1.2000	1.2551	1.2357
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	100	0.27	36.040000	2:10:43 PM	1.2500	1.2292	1.2100
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	107	0.29	4.000000	3:00:59 PM	1.2500	1.2500	1.2888
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	114	0.31	-	-	-	-	1.3609
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	121	0.33	6.513000	3:42:11 PM	1.2750	1.2750	1.3500
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	128	0.35	-	-	-	-	1.3867
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	134	0.37	108.000000	-	-	-	2.0300
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	135	0.37	2.008000	3:11:44 PM	1.3550	1.3550	1.3868
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	142	0.39	-	-	-	-	1.4446
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	149	0.41	8.000000	2:01:45 PM	1.6000	1.6000	1.4682
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	156	0.43	-	-	-	-	1.5237
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	163	0.45	20.500000	2:44:50 PM	1.5920	1.5859	1.5726
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	168	0.46	-	-	-	-	2.1936
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	170	0.47	-	-	-	-	1.5893
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	177	0.49	141.578000	3:48:34 PM	1.5920	1.5939	1.5740
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	184	0.50	507.039000	3:57:39 PM	1.6050	1.6013	1.6033
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	191	0.52	-	-	-	-	1.5911
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	198	0.54	2.000000	3:01:38 PM	1.6000	1.6000	1.6500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	205	0.56	-	-	-	-	1.5993

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RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	211	0.58	-	-	-	-	1.6060
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	216	0.59	60.000000	2:55:24 PM	2.5000	2.4972	2.4935
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	218	0.60	94.000000	2:39:15 PM	2.5450	2.5611	2.5412
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	219	0.60	-	-	-	-	1.6107
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	226	0.62	2.705000	3:02:54 PM	1.6000	1.5981	1.5860
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	247	0.68	-	-	-	-	1.6243
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	254	0.70	-	-	-	-	1.6067
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	261	0.72	1.312000	9:33:58 AM	1.6250	1.6250	1.6569
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	268	0.73	-	-	-	-	1.6610
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	275	0.75	-	-	-	-	1.7000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	282	0.77	-	-	-	-	1.6970
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	285	0.78	63.853500	3:07:14 PM	2.5000	2.5574	2.5252
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	289	0.79	-	-	-	-	1.6861
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	294	0.81	-	-	-	-	2.4931
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	296	0.81	-	-	-	-	1.7000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	310	0.85	201.300000	11:43:47 AM	2.7000	2.7000	2.6450
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	317	0.87	-	-	-	-	1.7880
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	324	0.89	-	-	-	-	1.8084
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	338	0.93	-	-	-	-	1.8356
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	345	0.95	0.700000	2:11:32 PM	1.8700	1.8700	1.8640
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	352	0.96	-	-	-	-	1.8633
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	354	0.97	2,057.750000	3:23:49 PM	2.7400	2.6278	2.6454
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	359	0.98	289.050000	3:22:46 PM	1.9000	1.8935	1.8979
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	392	1.07	-	-	-	-	2.7145
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	470	1.29	510.150000	3:41:10 PM	3.0750	3.0022	3.0052
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	496	1.36	602.000000	3:33:25 PM	2.8500	2.8002	2.8445
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	539	1.48	-	-	-	-	3.0190
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	677	1.85	450.005000	11:45:40 AM	3.0500	2.9100	2.9251
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	680	1.86	4.500000	2:33:50 PM	3.1500	3.1500	3.0439
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	719	1.97	-	-	-	-	3.3919
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	763	2.09	-	-	-	-	3.4801
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	826	2.26	-	-	-	-	3.6048
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	841	2.30	6.600000	3:48:59 PM	3.7000	3.7136	3.6362
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	899	2.46	-	-	-	-	3.7498

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	924	2.53	-	-	-	-	3.7988
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,071	2.93	419.500000	3:46:26 PM	4.3750	4.3360	4.3810
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,076	2.95	-	-	-	-	4.1569
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,078	2.95	-	-	-	-	4.1036
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,198	3.28	45.988000	3:57:56 PM	4.2800	4.3584	4.5422
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,226	3.36	4.000000	2:43:57 PM	4.4500	4.4500	4.4500
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,267	3.47	-	-	-	-	4.4384
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,307	3.58	-	-	-	-	4.5084
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,358	3.72	-	-	-	-	4.5971
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,384	3.79	4.000000	11:40:30 AM	4.9000	4.9000	4.8374
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,437	3.93	71.790000	3:49:14 PM	4.8900	4.8865	4.9000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,602	4.39	-	-	-	-	4.9684
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,632	4.47	2.000000	11:02:28 AM	5.1000	5.1000	4.9965
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,680	4.60	-	-	-	-	5.0738
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,764	4.83	-	-	-	-	5.1873
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,767	4.84	360.878000	3:42:29 PM	5.0100	5.0429	5.0259
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,828	5.01	-	-	-	-	5.2760
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,857	5.08	25.300000	3:41:12 PM	5.0750	5.0730	5.0741
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,953	5.35	-	-	-	-	5.3722
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,151	5.89	-	-	-	-	5.5294
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,182	5.97	-	-	-	-	5.6926
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,294	6.28	176.220000	2:58:15 PM	5.7000	5.6983	5.7007
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,408	6.59	-	-	-	-	5.6554
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,445	6.69	-	-	-	-	5.6848
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,947	8.07	-	-	-	-	5.8295
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,990	8.19	-	-	-	-	5.8033
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,009	8.24	-	-	-	-	5.8437
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,191	8.74	-	-	-	-	5.8852
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,365	9.21	1.364000	3:10:27 PM	5.9800	5.9213	5.8891
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,368	9.22	89.279000	11:50:52 AM	5.8000	5.8032	5.8135
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,443	9.43	-	-	-	-	5.9310
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,550	9.72	148.000000	3:40:33 PM	5.9000	5.9007	5.9414
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,563	9.76	1.000000	10:26:34 AM	6.0250	6.0250	5.9494
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,591	9.83	5.435000	11:31:29 AM	6.0300	6.0955	5.9538

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,801	10.41	0.500000	2:13:43 PM	5.8500	5.8500	5.9760
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,864	10.58	-	-	-	-	5.9815
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,976	10.89	-	-	-	-	5.9723
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,570	12.51	-	-	-	-	6.0470
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,899	13.41	-	-	-	-	6.0798
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,976	13.62	1.000000	11:04:50 AM	6.1000	6.1000	6.0870
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,264	14.41	-	-	-	-	6.1100
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,495	15.04	0.209000	9:26:54 AM	6.0000	6.0000	6.1514
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,585	15.29	-	-	-	-	6.1281
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,654	15.48	0.950000	11:04:02 AM	6.1250	6.1250	6.1560
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,775	15.81	-	-	-	-	6.1653
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,111	16.73	-	-	-	-	6.1117
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,705	18.36	2.000000	2:22:12 PM	6.2100	6.2100	6.0997
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,014	19.20	-	-	-	-	6.0800