

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 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	5	0.01	0.100000	11:51:11 AM	1.2250	1.2250	-
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	12	0.03	45.000000	3:41:55 PM	1.1000	1.1000	1.1001
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	19	0.05	20.000000	3:44:28 PM	1.1000	1.0875	1.0530
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	26	0.07	5.000000	9:39:54 AM	1.0500	1.0500	1.1100
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	33	0.09	2.964000	3:16:41 PM	1.0300	1.0300	1.0448
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	40	0.11	2.000000	10:43:22 AM	1.0650	1.0650	1.1062
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	47	0.13	506.320000	11:57:45 AM	1.1500	1.2018	1.1851
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	54	0.15	191.051000	3:21:01 PM	1.1970	1.1548	1.1429
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	59	0.16	352.283000	2:11:46 PM	1.4750	1.4786	1.4884
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	61	0.17	10.700000	2:47:53 PM	1.1750	1.2626	1.1017
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	68	0.19	1.597000	2:28:11 PM	1.2400	1.1786	1.1686
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	75	0.21	245.986000	2:55:33 PM	1.2250	1.2229	1.2250
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	82	0.23	386.250000	2:29:27 PM	1.2250	1.2170	1.1987
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	88	0.24	-	-	-	-	1.9689
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	89	0.24	165.100000	3:43:56 PM	1.2360	1.2417	1.2505
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	96	0.26	13.370000	2:42:55 PM	1.2550	1.2525	1.2750
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	103	0.28	11.940000	2:19:51 PM	1.2550	1.2527	1.2737
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	110	0.30	-	-	-	-	1.3541
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	117	0.32	-	-	-	-	1.3649
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	124	0.34	-	-	-	-	1.3937
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	130	0.36	-	-	-	-	2.0041
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	131	0.36	-	-	-	-	1.4004
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	138	0.38	-	-	-	-	1.4549
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	145	0.40	-	-	-	-	1.4819
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	152	0.42	0.500000	11:39:41 AM	1.5550	1.5550	1.5304
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	159	0.44	7.213000	3:00:08 PM	1.7250	1.6149	1.6030
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	164	0.45	-	-	-	-	2.2312
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	166	0.45	-	-	-	-	1.5863
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	173	0.47	19.802000	3:52:30 PM	1.6300	1.6462	1.5966
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	180	0.49	218.784000	3:54:37 PM	1.6400	1.6357	1.6387
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	187	0.51	1.006000	11:32:38 AM	1.6150	1.6150	1.6000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	194	0.53	7.819000	3:00:32 PM	1.7500	1.6722	1.6117
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	201	0.55	-	-	-	-	1.6454
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	207	0.57	-	-	-	-	1.6529

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RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	212	0.58	208.295000	3:57:26 PM	2.5800	2.5432	2.4872
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	214	0.59	-	-	-	-	2.5090
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	215	0.59	-	-	-	-	1.6599
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	222	0.61	3.000000	2:22:35 PM	1.6000	1.6000	1.6183
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	243	0.67	7.500000	11:54:50 AM	1.7000	1.7000	1.6826
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	250	0.68	-	-	-	-	1.6617
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	257	0.70	-	-	-	-	1.6569
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	264	0.72	-	-	-	-	1.6611
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	271	0.74	0.403000	10:36:32 AM	1.7000	1.7000	1.7268
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	278	0.76	30.000000	11:16:31 AM	1.7375	1.7375	1.6970
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	281	0.77	290.000000	3:03:32 PM	2.7000	2.6769	2.6994
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	285	0.78	-	-	-	-	1.7464
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	290	0.79	-	-	-	-	2.5565
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	292	0.80	-	-	-	-	1.7316
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	306	0.84	1.380000	3:51:05 PM	2.7300	2.7300	2.7294
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	313	0.86	-	-	-	-	1.8422
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	320	0.88	-	-	-	-	1.8627
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	334	0.91	10.000000	10:10:35 AM	1.8250	1.8250	1.8946
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	341	0.93	-	-	-	-	1.9186
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	348	0.95	-	-	-	-	1.9000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	350	0.96	723.664000	3:52:52 PM	2.7300	2.6877	2.7288
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	355	0.97	-	-	-	-	1.9131
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	362	0.99	100.391100	2:44:33 PM	1.9125	1.9214	2.0000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	388	1.06	-	-	-	-	2.7982
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	466	1.28	96.204000	3:48:54 PM	3.2000	3.1749	3.1193
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	492	1.35	33.000000	3:58:29 PM	3.2500	3.2500	2.9445
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	535	1.47	-	-	-	-	3.1227
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	673	1.84	500.900000	3:17:38 PM	3.0100	3.0311	3.1756
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	676	1.85	7.000000	2:44:16 PM	3.1000	3.1571	3.0230
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	715	1.96	-	-	-	-	3.5199
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	759	2.08	-	-	-	-	3.6131
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	822	2.25	-	-	-	-	3.7435
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	837	2.29	-	-	-	-	3.7757
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	895	2.45	-	-	-	-	3.8950

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	920	2.52	-	-	-	-	3.9464
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,067	2.92	573.442000	3:37:44 PM	4.6200	4.6223	4.6200
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,072	2.94	-	-	-	-	4.2217
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,074	2.94	-	-	-	-	4.2651
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,194	3.27	500.000000	9:46:06 AM	4.5500	4.5500	4.6599
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,222	3.35	15.310000	2:44:12 PM	4.6200	4.7672	4.4256
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,263	3.46	-	-	-	-	4.6170
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,303	3.57	-	-	-	-	4.6904
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,354	3.71	-	-	-	-	4.7836
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,380	3.78	-	-	-	-	4.9625
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,433	3.92	651.950000	3:48:40 PM	5.1000	5.0555	5.1000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,598	4.38	-	-	-	-	5.1815
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,628	4.46	-	-	-	-	5.2014
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,676	4.59	-	-	-	-	5.2961
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,760	4.82	-	-	-	-	5.4194
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,763	4.83	1,433.100000	3:47:14 PM	5.2500	5.2412	5.2750
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,824	4.99	-	-	-	-	5.7167
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,853	5.07	12.220000	3:24:55 PM	5.1600	5.1517	5.4458
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,949	5.34	-	-	-	-	5.6250
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,147	5.88	-	-	-	-	5.7996
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,178	5.96	42.000000	9:57:52 AM	5.8800	5.8800	5.8839
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,290	6.27	1,460.600000	3:56:58 PM	6.0500	5.9867	6.0483
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,404	6.58	-	-	-	-	5.9283
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,441	6.68	30.000000	10:11:15 AM	5.9195	5.9195	5.9529
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,943	8.06	-	-	-	-	6.0637
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,986	8.18	-	-	-	-	6.0434
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,005	8.23	-	-	-	-	6.0693
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,187	8.73	-	-	-	-	6.0857
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,361	9.20	50.000000	11:30:49 AM	6.1950	6.1950	6.1200
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,364	9.21	629.280000	3:31:10 PM	6.1000	6.0654	6.0175
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,439	9.42	-	-	-	-	6.0986
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,546	9.71	-	-	-	-	6.0010
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,559	9.74	-	-	-	-	6.1018
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,587	9.82	-	-	-	-	6.1026

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,797	10.40	-	-	-	-	6.1095
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,860	10.57	-	-	-	-	6.1118
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,972	10.88	-	-	-	-	6.0410
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,566	12.50	-	-	-	-	6.1734
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,895	13.40	-	-	-	-	6.2073
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,972	13.61	5.000000	11:35:49 AM	6.5000	6.5000	6.2139
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,260	14.40	-	-	-	-	6.3371
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,491	15.03	-	-	-	-	6.2422
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,581	15.28	-	-	-	-	6.2191
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,650	15.47	-	-	-	-	6.2323
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,771	15.80	-	-	-	-	6.2286
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,107	16.72	215.800000	11:09:00 AM	6.0000	6.0489	6.0496
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,701	18.35	2.000000	11:04:47 AM	6.1000	6.1000	6.3004
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,010	19.19	-	-	-	-	6.4216