

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 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	2	0.01	-	-	-	-	-
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	9	0.03	5.000000	9:52:00 AM	1.2000	1.2000	1.1862
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	16	0.04	2.000000	9:59:10 AM	1.2000	1.2000	1.1878
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	23	0.06	4.000000	9:26:22 AM	1.0200	1.0200	1.0448
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	30	0.08	8.900000	2:15:00 PM	1.2750	1.2890	1.1891
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	37	0.10	20.000000	10:39:07 AM	1.4000	1.4000	1.1765
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	44	0.12	31.328200	3:41:18 PM	1.1250	1.1250	1.1924
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	49	0.13	-	-	-	-	1.4786
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	51	0.14	50.244000	2:30:35 PM	1.2250	1.1005	1.5108
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	58	0.16	50.080000	11:49:42 AM	1.5000	1.5000	1.4521
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	65	0.18	-	-	-	-	1.2250
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	72	0.20	145.701000	3:18:50 PM	1.2700	1.2643	1.3937
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	78	0.21	-	-	-	-	1.9399
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	79	0.22	487.662000	3:19:48 PM	1.3750	1.3480	1.3500
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	86	0.24	321.468000	3:44:54 PM	1.3800	1.3666	1.3820
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	93	0.26	20.158000	2:42:19 PM	1.3650	1.3151	1.3478
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	100	0.27	-	-	-	-	1.4678
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	107	0.29	-	-	-	-	1.4875
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	114	0.31	-	-	-	-	1.5138
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	120	0.33	108.000000	2:17:58 PM	1.8000	1.8000	1.7962
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	121	0.33	-	-	-	-	1.5319
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	128	0.35	2.007000	11:05:54 AM	1.5000	1.5000	1.5678
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	135	0.37	-	-	-	-	1.5150
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	142	0.39	518.000000	2:39:44 PM	1.7000	1.7474	1.7500
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	149	0.41	23.650000	2:46:15 PM	1.6550	1.6571	1.6712
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	154	0.42	-	-	-	-	2.1953
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	156	0.43	0.352000	9:30:21 AM	1.6525	1.6525	1.6791
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	163	0.45	222.907000	2:28:30 PM	1.6800	1.7765	1.8000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	170	0.47	4.512000	2:25:51 PM	1.6925	1.6911	1.7134
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	177	0.49	114.410000	3:45:41 PM	1.6975	1.6896	1.6892
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	184	0.50	373.417000	2:55:18 PM	1.7000	1.6997	1.7000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	191	0.52	-	-	-	-	1.7686
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	197	0.54	-	-	-	-	1.7700
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	202	0.55	41.885000	3:11:50 PM	2.7500	2.5610	2.3813

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RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	204	0.56	6.960000	2:35:24 PM	2.9800	2.9800	2.4499
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	205	0.56	-	-	-	-	1.7708
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	212	0.58	20.200000	2:38:45 PM	1.8500	1.7015	1.7537
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	233	0.64	1.520000	11:54:46 AM	1.7500	1.7500	1.7728
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	240	0.66	-	-	-	-	1.7634
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	247	0.68	-	-	-	-	1.7540
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	254	0.70	-	-	-	-	1.7336
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	261	0.72	-	-	-	-	1.7828
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	268	0.73	0.325000	10:52:20 AM	1.7000	1.7000	1.7675
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	271	0.74	48.440000	3:29:26 PM	2.6700	2.7021	2.5976
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	275	0.75	-	-	-	-	1.7836
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	280	0.77	-	-	-	-	2.6530
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	282	0.77	-	-	-	-	1.7894
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	296	0.81	297.500000	10:08:29 AM	2.9500	2.9487	2.8507
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	303	0.83	1.000000	10:24:07 AM	1.7000	1.7000	1.8645
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	310	0.85	-	-	-	-	1.8834
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	324	0.89	-	-	-	-	1.9180
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	331	0.91	25.000000	10:42:58 AM	1.9215	1.9215	1.9382
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	338	0.93	-	-	-	-	1.9000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	340	0.93	1,365.320000	2:16:57 PM	3.0500	3.0863	3.0663
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	345	0.95	31.287000	3:35:30 PM	1.9700	1.9650	1.9478
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	352	0.96	26.972000	3:42:14 PM	1.9350	1.9412	2.0015
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	378	1.04	-	-	-	-	2.9612
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	456	1.25	46.095000	2:44:05 PM	3.5500	3.1983	3.1994
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	482	1.32	-	-	-	-	3.2050
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	525	1.44	-	-	-	-	3.3439
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	663	1.82	11.800000	2:10:30 PM	3.6300	3.4523	3.2570
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	666	1.82	60.000000	3:14:23 PM	3.8000	3.8713	3.8011
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	705	1.93	1.000000	2:11:07 PM	4.2300	4.2300	3.8125
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	749	2.05	-	-	-	-	3.9203
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	812	2.22	-	-	-	-	4.0615
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	827	2.26	-	-	-	-	4.0955
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	885	2.42	5.750000	2:53:42 PM	4.4250	4.4250	4.2253
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	910	2.49	-	-	-	-	4.2812

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RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,057	2.89	502.487000	3:51:05 PM	4.9300	4.8957	4.9059
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,062	2.91	-	-	-	-	4.5731
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,064	2.91	-	-	-	-	4.6263
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,184	3.24	518.715000	3:57:14 PM	4.8500	4.8535	4.8403
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,212	3.32	-	-	-	-	5.2116
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,253	3.43	-	-	-	-	4.9842
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,293	3.54	-	-	-	-	5.0571
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,344	3.68	-	-	-	-	5.1500
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,370	3.75	-	-	-	-	5.2461
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,423	3.90	32.370000	3:55:23 PM	5.2000	5.2898	5.7240
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,588	4.35	46.070000	3:31:57 PM	5.2250	5.9832	5.5267
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,618	4.43	1.000000	2:12:13 PM	5.2000	5.2000	5.5563
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,666	4.56	-	-	-	-	5.6269
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,750	4.79	-	-	-	-	5.7349
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,753	4.80	133.588000	2:42:33 PM	5.3500	5.3166	5.2988
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,814	4.97	-	-	-	-	5.7994
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,843	5.05	50.875000	3:47:53 PM	5.4950	5.6024	5.8867
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,939	5.31	-	-	-	-	5.9107
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,137	5.85	-	-	-	-	6.0472
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,168	5.94	52.560000	2:04:07 PM	6.0525	6.0558	6.2852
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,280	6.24	258.180000	2:09:31 PM	6.2000	6.1358	6.2800
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,394	6.55	-	-	-	-	6.1427
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,431	6.66	0.150000	2:48:14 PM	6.1000	6.1000	5.9825
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,933	8.03	-	-	-	-	6.2460
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,976	8.15	1.000000	11:24:14 AM	6.1050	6.1050	5.9146
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,995	8.20	-	-	-	-	6.2537
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,177	8.70	-	-	-	-	6.2764
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,351	9.18	-	-	-	-	6.2034
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,354	9.18	6.000000	2:41:46 PM	6.5500	6.5500	6.2218
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,429	9.39	-	-	-	-	6.2927
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,536	9.68	317.539000	3:11:26 PM	6.2500	6.4987	6.4949
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,549	9.72	-	-	-	-	6.2948
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,577	9.79	1.800000	3:21:15 PM	6.5000	6.5000	6.2953
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,787	10.37	-	-	-	-	6.2872

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,850	10.54	-	-	-	-	6.2828
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,962	10.85	4.000000	11:16:30 AM	6.2000	6.2000	6.2011
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,556	12.47	-	-	-	-	6.2273
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,885	13.37	-	-	-	-	6.2017
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,962	13.59	-	-	-	-	6.1916
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,250	14.37	-	-	-	-	6.2282
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,481	15.01	-	-	-	-	6.1855
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,571	15.25	-	-	-	-	6.1809
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,640	15.44	2.500000	3:35:14 PM	6.1800	6.2880	6.1889
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,761	15.77	-	-	-	-	6.1929
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,097	16.69	30.000000	3:17:38 PM	6.4483	6.4483	6.0492
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,691	18.32	-	-	-	-	6.4047
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,000	19.17	-	-	-	-	6.4001