

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 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	6	0.02	1.423000	9:55:51 AM	1.8500	1.8500	1.2128
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	13	0.04	-	-	-	-	1.2483
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	20	0.06	-	-	-	-	1.3638
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	27	0.07	-	-	-	-	1.2091
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	32	0.09	646.085000	3:46:34 PM	1.4550	1.4557	1.4596
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	34	0.09	1,161.520000	3:35:00 PM	1.2700	1.2729	1.2900
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	41	0.11	1,252.200000	3:34:58 PM	1.2700	1.2697	1.2232
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	48	0.13	1,374.140000	3:32:48 PM	1.2700	1.2733	1.2717
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	55	0.15	6.680000	3:05:39 PM	1.1250	1.0876	1.2121
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	61	0.17	-	-	-	-	1.7651
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	62	0.17	184.618000	3:28:45 PM	1.2850	1.3215	1.3345
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	69	0.19	158.108000	2:34:16 PM	1.3500	1.3554	1.3500
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	76	0.21	-	-	-	-	1.4126
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	83	0.23	-	-	-	-	1.5925
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	90	0.25	3,054.276800	3:44:57 PM	1.4350	1.4390	1.4281
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	97	0.27	43.500000	11:52:46 AM	1.4000	1.4000	1.4343
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	103	0.28	-	-	-	-	2.0988
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	104	0.29	50.680000	10:11:25 AM	1.4250	1.4250	1.4269
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	111	0.30	1.070000	10:02:14 AM	1.4500	1.4500	1.4773
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	118	0.32	100.000000	3:17:36 PM	1.4575	1.4575	1.4575
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	125	0.34	82.319000	3:45:02 PM	1.7100	1.7043	1.6823
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	132	0.36	-	-	-	-	1.7365
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	137	0.38	-	-	-	-	2.3682
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	139	0.38	1.005000	10:11:52 AM	1.7550	1.7550	1.6750
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	146	0.40	-	-	-	-	1.7453
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	153	0.42	-	-	-	-	1.7616
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	160	0.44	-	-	-	-	1.7364
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	167	0.46	1.000000	11:44:06 AM	1.7800	1.7800	1.7566
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	174	0.48	-	-	-	-	1.8447
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	180	0.49	229.771000	3:48:01 PM	1.8000	1.7994	1.7805
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	185	0.51	143.465000	3:46:23 PM	2.5400	2.5203	2.4922
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	187	0.51	-	-	-	-	2.8280
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	188	0.52	7.000000	3:23:20 PM	1.8000	1.8000	1.8171
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	195	0.53	-	-	-	-	1.8245

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RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	216	0.59	-	-	-	-	1.7738
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	223	0.61	1.077000	10:51:56 AM	1.8500	1.8500	1.8685
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	230	0.63	1.009000	10:44:02 AM	1.8025	1.8025	1.8773
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	237	0.65	1.000000	11:12:30 AM	1.8250	1.8250	1.8841
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	244	0.67	-	-	-	-	1.8900
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	251	0.69	10.000000	3:50:26 PM	1.8750	1.8750	1.8750
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	254	0.70	517.899000	3:39:33 PM	2.9900	2.9936	3.0034
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	258	0.71	-	-	-	-	1.9246
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	263	0.72	-	-	-	-	2.9067
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	265	0.73	0.620000	3:39:56 PM	1.8750	1.8750	1.8961
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	279	0.76	2.000000	2:55:37 PM	3.0300	3.0300	2.9129
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	286	0.78	-	-	-	-	1.9867
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	293	0.80	-	-	-	-	2.0077
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	307	0.84	-	-	-	-	2.0491
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	314	0.86	-	-	-	-	2.0000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	321	0.88	94.416000	2:05:35 PM	2.0050	1.9634	2.0000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	323	0.88	9.300000	2:12:31 PM	3.2000	3.2000	3.2054
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	328	0.90	31.047000	3:24:22 PM	2.0055	2.0053	2.0008
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	335	0.92	50.556000	3:46:54 PM	2.0500	2.0451	2.2708
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	361	0.99	-	-	-	-	3.2316
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	439	1.20	127.084000	2:31:22 PM	3.2000	3.3637	3.3530
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	465	1.27	-	-	-	-	3.6752
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	508	1.39	-	-	-	-	3.5950
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	646	1.77	202.220000	3:10:41 PM	3.7000	3.6992	3.7038
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	649	1.78	278.720000	3:52:41 PM	4.2000	4.1900	4.1174
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	688	1.88	15.200000	11:55:07 AM	4.4300	4.4899	4.0358
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	732	2.00	-	-	-	-	4.1427
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	795	2.18	-	-	-	-	4.2630
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	810	2.22	5.000000	10:37:05 AM	4.5500	4.5500	4.2917
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	868	2.38	0.500000	10:54:59 AM	4.8500	4.8500	4.6084
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	893	2.45	-	-	-	-	4.4501
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,040	2.85	1,798.803000	3:43:14 PM	4.8125	4.8415	4.8360
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,045	2.86	15.000000	10:55:56 AM	4.8500	4.8500	4.7313
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,047	2.87	-	-	-	-	4.7441

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,167	3.20	16.170000	2:25:40 PM	4.8500	4.8757	4.7576
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,195	3.27	5.000000	2:41:43 PM	5.2800	5.2800	5.3005
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,236	3.38	-	-	-	-	5.0513
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,276	3.49	-	-	-	-	5.1124
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,327	3.63	-	-	-	-	5.1902
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,353	3.70	40.086000	3:03:36 PM	5.2850	5.2837	5.2390
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,406	3.85	34.140000	3:50:36 PM	5.2500	5.3500	5.2891
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,571	4.30	-	-	-	-	5.7527
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,601	4.38	-	-	-	-	5.5535
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,649	4.52	-	-	-	-	5.6101
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,733	4.75	31.000000	11:54:21 AM	5.3750	5.3768	5.8002
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,736	4.75	112.149000	3:01:07 PM	5.5128	5.3467	5.3277
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,797	4.92	-	-	-	-	5.5865
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,826	5.00	212.830000	2:24:54 PM	5.5000	5.7984	5.8175
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,922	5.26	-	-	-	-	5.8905
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,120	5.80	1.000000	3:56:22 PM	6.3500	6.3500	6.0506
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,151	5.89	200.000000	11:55:31 AM	6.1550	6.1550	6.1550
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,263	6.20	100.000000	10:55:26 AM	6.2500	6.2500	6.2546
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,377	6.51	-	-	-	-	6.2231
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,414	6.61	-	-	-	-	6.1632
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,543	6.96	3.000000	2:47:44 PM	6.3500	6.3167	6.3602
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,916	7.98	-	-	-	-	6.5472
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,959	8.10	-	-	-	-	6.4629
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,978	8.15	-	-	-	-	6.5461
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,160	8.65	-	-	-	-	6.6240
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,334	9.13	12.000000	11:52:05 AM	6.6750	6.6750	6.6744
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,337	9.14	-	-	-	-	6.6800
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,412	9.34	-	-	-	-	6.6944
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,519	9.64	554.000000	11:38:37 AM	6.7300	6.7056	6.7189
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,532	9.67	-	-	-	-	6.7097
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,560	9.75	-	-	-	-	6.7133
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,770	10.32	-	-	-	-	6.7135
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,833	10.49	-	-	-	-	6.7074
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,945	10.80	-	-	-	-	6.6827

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RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,539	12.43	-	-	-	-	6.6131
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,868	13.33	-	-	-	-	6.5723
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,945	13.54	-	-	-	-	6.5499
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,233	14.33	-	-	-	-	6.5999
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,464	14.96	-	-	-	-	6.5612
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,554	15.21	-	-	-	-	6.5656
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,623	15.40	0.500000	11:04:31 AM	6.8000	6.8000	6.5718
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,744	15.73	-	-	-	-	6.5807
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,080	16.65	339.120000	11:29:49 AM	6.2000	6.2000	6.5974
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,674	18.27	-	-	-	-	6.6995
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,983	19.12	-	-	-	-	6.8899