

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	5	0.01	-	-	-	-	1.2116
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	12	0.03	-	-	-	-	1.2438
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	19	0.05	-	-	-	-	1.3484
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	26	0.07	-	-	-	-	1.2083
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	31	0.09	5.500000	2:39:21 PM	1.5500	1.5500	1.4593
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	33	0.09	16.508000	2:58:57 PM	1.1250	1.1212	1.2896
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	40	0.11	18.280000	10:23:46 AM	1.2650	1.1677	1.2263
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	47	0.13	90.470000	11:42:41 AM	1.2150	1.2143	1.2549
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	54	0.15	120.000000	2:26:28 PM	1.2950	1.2950	1.2578
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	60	0.16	-	-	-	-	1.7923
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	61	0.17	33.635000	2:59:12 PM	1.2850	1.2855	1.3317
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	68	0.19	507.316000	3:38:02 PM	1.4250	1.4089	1.4059
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	75	0.21	400.000000	3:58:17 PM	1.4250	1.4250	1.4181
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	82	0.23	0.500000	3:09:27 PM	1.5000	1.5000	1.4047
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	89	0.24	247.324000	3:42:40 PM	1.4350	1.4160	1.4238
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	96	0.26	752.012000	3:08:13 PM	1.4350	1.4335	1.4349
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	102	0.28	-	-	-	-	2.1733
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	103	0.28	6.017000	9:43:42 AM	1.4250	1.4250	1.4269
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	110	0.30	374.700000	2:13:41 PM	1.4250	1.4497	1.4500
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	117	0.32	-	-	-	-	1.4575
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	124	0.34	39.100000	3:19:48 PM	1.7000	1.7010	1.6825
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	131	0.36	-	-	-	-	1.7365
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	136	0.37	-	-	-	-	2.4370
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	138	0.38	-	-	-	-	1.6750
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	145	0.40	0.650000	10:43:00 AM	1.7550	1.7550	1.7271
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	152	0.42	2.000000	2:05:57 PM	1.7500	1.7500	1.7494
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	159	0.44	-	-	-	-	1.7296
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	166	0.45	-	-	-	-	1.7510
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	173	0.47	-	-	-	-	1.7750
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	179	0.49	164.791000	3:23:49 PM	1.7850	1.8149	1.7788
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	184	0.50	58.645000	3:49:28 PM	2.3750	2.4847	2.5156
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	186	0.51	-	-	-	-	2.8823
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	187	0.51	12.200000	11:39:08 AM	1.8000	1.8000	1.8165
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	194	0.53	-	-	-	-	1.8246

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RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	215	0.59	-	-	-	-	1.7738
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	222	0.61	-	-	-	-	1.8701
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	229	0.63	-	-	-	-	1.8795
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	236	0.65	-	-	-	-	1.8871
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	243	0.67	-	-	-	-	1.8900
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	250	0.68	-	-	-	-	1.8750
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	253	0.69	2,107.282000	2:52:11 PM	3.0100	3.0111	3.0468
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	257	0.70	-	-	-	-	1.9280
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	262	0.72	-	-	-	-	2.9683
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	264	0.72	-	-	-	-	1.9156
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	278	0.76	98.700000	2:40:01 PM	3.1050	3.0814	3.0117
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	285	0.78	-	-	-	-	1.9885
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	292	0.80	-	-	-	-	2.0088
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	306	0.84	-	-	-	-	2.0489
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	313	0.86	-	-	-	-	2.0000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	320	0.88	127.950000	2:34:21 PM	2.0100	2.0062	2.0028
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	322	0.88	5,352.000000	3:37:03 PM	3.2800	3.3454	3.3355
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	327	0.90	16.703000	3:46:43 PM	2.0050	2.0051	2.0007
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	334	0.91	-	-	-	-	2.2689
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	360	0.99	2.000000	2:40:35 PM	3.4650	3.4650	3.2757
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	438	1.20	5.200000	2:32:29 PM	3.3750	3.3750	3.3537
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	464	1.27	0.260000	11:26:43 AM	3.5000	3.5000	3.9502
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	507	1.39	-	-	-	-	3.6215
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	645	1.77	506.100000	3:30:21 PM	3.6250	3.7020	3.7090
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	648	1.77	787.470000	3:58:13 PM	4.0500	4.0059	3.9967
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	687	1.88	-	-	-	-	4.0402
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	731	2.00	-	-	-	-	4.1423
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	794	2.17	-	-	-	-	4.2578
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	809	2.22	1.500000	10:47:16 AM	4.8300	4.8300	4.2853
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	867	2.37	-	-	-	-	4.6095
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	892	2.44	-	-	-	-	4.4373
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,039	2.85	253.633000	2:59:43 PM	4.8000	4.7876	4.8373
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,044	2.86	14.000000	3:54:39 PM	4.8430	4.8430	4.7076
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,046	2.86	-	-	-	-	4.7195

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,166	3.19	60.205000	3:56:47 PM	4.9500	4.8282	4.7567
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,194	3.27	7.600000	11:54:03 AM	5.0000	5.0395	5.3057
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,235	3.38	-	-	-	-	5.0185
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,275	3.49	-	-	-	-	5.0782
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,326	3.63	-	-	-	-	5.1543
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,352	3.70	24.600000	3:03:47 PM	5.5440	5.3632	5.2014
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,405	3.85	58.490000	3:27:33 PM	5.2765	5.2763	5.2918
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,570	4.30	1.000000	2:11:27 PM	5.3500	5.3500	5.7568
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,600	4.38	200.000000	2:18:52 PM	5.4000	5.4500	5.4499
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,648	4.51	-	-	-	-	5.5658
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,732	4.74	6.000000	3:57:02 PM	5.4000	5.5000	5.7457
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,735	4.75	91.530000	3:57:22 PM	5.5000	5.3768	5.3330
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,796	4.92	69.800000	3:22:31 PM	5.6225	5.6590	5.6144
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,825	5.00	160.940000	3:20:50 PM	5.5100	5.5220	5.5125
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,921	5.26	9.960000	3:04:29 PM	5.8960	5.8960	5.8437
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,119	5.80	-	-	-	-	6.0065
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,150	5.89	4.000000	3:26:00 PM	6.3200	6.3200	6.1688
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,262	6.19	101.500000	3:39:20 PM	6.2250	6.2398	6.2427
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,376	6.51	-	-	-	-	6.1897
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,413	6.61	-	-	-	-	6.1396
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,542	6.96	2.500000	3:50:31 PM	6.3000	6.3000	6.3726
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,915	7.98	-	-	-	-	6.5401
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,958	8.10	-	-	-	-	6.4908
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,977	8.15	-	-	-	-	6.5436
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,159	8.65	-	-	-	-	6.6265
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,333	9.13	-	-	-	-	6.6721
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,336	9.13	-	-	-	-	6.6820
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,411	9.34	-	-	-	-	6.7006
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,518	9.63	633.800000	3:48:22 PM	6.7100	6.7270	6.7256
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,531	9.67	-	-	-	-	6.7158
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,559	9.74	21.530000	3:47:37 PM	6.5000	6.6602	6.7193
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,769	10.32	-	-	-	-	6.7215
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,832	10.49	-	-	-	-	6.7162
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,944	10.80	-	-	-	-	6.6945

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RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,538	12.42	-	-	-	-	6.6262
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,867	13.33	-	-	-	-	6.5805
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,944	13.54	4.000000	11:10:44 AM	6.5000	6.5000	6.5584
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,232	14.32	-	-	-	-	6.5995
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,463	14.96	-	-	-	-	6.5640
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,553	15.20	-	-	-	-	6.5687
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,622	15.39	-	-	-	-	6.5749
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,743	15.72	-	-	-	-	6.5841
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,079	16.64	-	-	-	-	6.5974
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,673	18.27	-	-	-	-	6.7063
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,982	19.12	-	-	-	-	6.8773