

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 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	6	0.02	-	-	-	-	1.2465
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	13	0.04	-	-	-	-	1.3042
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	20	0.06	-	-	-	-	1.2750
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	25	0.07	52.500000	3:13:37 PM	1.4500	1.4560	1.5459
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	27	0.07	63.500000	3:55:57 PM	1.1000	1.1000	1.1000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	34	0.09	136.840000	3:04:45 PM	1.1250	1.1306	1.1221
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	41	0.11	16.923000	2:30:08 PM	1.2125	1.2447	1.2549
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	48	0.13	4.500000	2:18:10 PM	1.2150	1.2150	1.2584
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	54	0.15	-	-	-	-	1.8156
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	55	0.15	67.990000	3:08:45 PM	1.3500	1.3487	1.3556
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	62	0.17	22.907000	2:58:29 PM	1.3700	1.3539	1.3748
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	69	0.19	176.191100	2:37:50 PM	1.4000	1.3914	1.4019
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	76	0.21	74.465000	3:27:05 PM	1.4500	1.4434	1.4620
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	83	0.23	17.000000	2:24:15 PM	1.5000	1.5000	1.4697
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	90	0.25	142.049000	3:27:39 PM	1.4300	1.4303	1.4301
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	96	0.26	-	-	-	-	2.2575
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	97	0.27	6.160000	2:18:22 PM	1.4300	1.4292	1.4325
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	104	0.29	24.996000	11:57:20 AM	1.3000	1.3919	1.4401
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	111	0.30	0.500000	2:23:41 PM	1.4350	1.4350	1.4575
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	118	0.32	164.850000	3:47:07 PM	1.7550	1.7550	1.7499
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	125	0.34	-	-	-	-	1.6907
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	130	0.36	-	-	-	-	2.4741
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	132	0.36	0.553000	10:38:37 AM	1.7500	1.7500	1.7550
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	139	0.38	0.485000	11:14:11 AM	1.9500	1.9500	1.7140
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	146	0.40	1.200000	11:19:30 AM	1.7000	1.7002	1.7615
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	153	0.42	-	-	-	-	1.7448
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	160	0.44	-	-	-	-	1.7714
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	167	0.46	-	-	-	-	1.8824
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	173	0.47	86.481000	3:12:35 PM	1.8525	1.8569	1.8902
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	178	0.49	39.620000	3:00:23 PM	2.5300	2.5084	2.5252
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	180	0.49	1.600000	10:32:00 AM	2.6100	2.6100	2.8272
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	181	0.50	280.130000	3:06:16 PM	1.8350	1.8342	1.8337
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	188	0.52	-	-	-	-	1.8700
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	209	0.57	-	-	-	-	1.8489

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RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	216	0.59	1.000000	11:11:33 AM	1.8500	1.8500	1.9074
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	223	0.61	-	-	-	-	1.9156
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	230	0.63	-	-	-	-	1.9229
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	237	0.65	-	-	-	-	1.9099
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	244	0.67	0.400000	10:15:25 AM	2.0250	2.0250	1.9051
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	247	0.68	372.797000	3:57:33 PM	3.0800	3.0878	3.1014
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	251	0.69	11.009000	10:58:11 AM	2.0000	2.0000	1.9547
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	256	0.70	-	-	-	-	2.9943
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	258	0.71	32.654000	10:50:26 AM	2.0800	2.0762	1.9513
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	272	0.75	4.870000	9:23:54 AM	3.1000	3.1000	3.1524
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	279	0.76	-	-	-	-	1.9929
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	286	0.78	-	-	-	-	2.0027
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	300	0.82	-	-	-	-	2.0380
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	307	0.84	6.850000	3:01:47 PM	2.0250	2.0250	2.0000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	314	0.86	64.170000	3:26:05 PM	2.0250	1.9934	2.0028
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	316	0.87	-	-	-	-	3.3223
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	321	0.88	0.470000	3:01:23 PM	2.0100	2.0100	2.0012
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	328	0.90	-	-	-	-	2.2691
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	354	0.97	-	-	-	-	3.3001
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	363	0.99	74.647600	3:43:21 PM	2.0500	2.0513	2.0250
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	432	1.18	77.250000	2:25:05 PM	3.4750	3.3985	3.5381
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	458	1.25	6.020000	2:23:05 PM	3.5000	3.5000	3.6265
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	501	1.37	-	-	-	-	3.6570
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	639	1.75	232.535000	3:16:23 PM	3.7260	3.7218	3.7305
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	642	1.76	21.250000	2:49:03 PM	4.0000	4.0000	4.1726
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	681	1.86	-	-	-	-	4.0849
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	725	1.99	-	-	-	-	4.1895
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	788	2.16	-	-	-	-	4.3152
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	803	2.20	-	-	-	-	4.3446
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	861	2.36	-	-	-	-	4.6105
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	886	2.43	-	-	-	-	4.5071
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,033	2.83	460.270000	3:57:40 PM	4.7850	4.7940	4.7969
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,038	2.84	1.940000	2:26:51 PM	4.7500	4.7500	4.8001
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,040	2.85	-	-	-	-	4.8086

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,160	3.18	3,090.300000	2:34:01 PM	5.2000	5.1999	5.2003
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,188	3.25	0.500000	11:03:21 AM	5.1000	5.1000	5.3494
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,229	3.37	-	-	-	-	5.1249
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,269	3.47	-	-	-	-	5.1870
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,320	3.61	-	-	-	-	5.2663
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,346	3.69	142.114000	2:57:49 PM	5.4000	5.5084	5.5054
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,399	3.83	34.730000	11:14:01 AM	5.3025	5.3025	5.3051
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,564	4.28	-	-	-	-	5.7806
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,594	4.36	-	-	-	-	5.4482
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,642	4.50	-	-	-	-	5.6952
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,726	4.73	1.800000	2:21:13 PM	5.4250	5.5222	5.8398
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,729	4.73	20.549000	3:27:53 PM	5.3500	5.3153	5.3584
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,790	4.90	36.000000	10:41:00 AM	5.8000	5.8000	5.9363
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,819	4.98	8.500000	2:56:03 PM	5.5025	5.5087	5.6922
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,915	5.24	-	-	-	-	5.9863
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,113	5.79	-	-	-	-	6.1598
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,144	5.87	1.000000	10:04:15 AM	6.3800	6.3800	6.4572
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,256	6.18	171.109000	3:04:16 PM	6.2500	6.3088	6.3153
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,370	6.49	-	-	-	-	6.3378
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,407	6.59	150.000000	2:46:59 PM	6.5000	6.5167	6.5165
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,536	6.94	9.500000	10:40:53 AM	6.3900	6.3900	6.3999
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,909	7.96	-	-	-	-	6.6193
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,952	8.08	-	-	-	-	6.5429
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,971	8.13	-	-	-	-	6.6267
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,153	8.63	-	-	-	-	6.6854
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,327	9.11	-	-	-	-	6.7397
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,330	9.12	-	-	-	-	6.6861
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,405	9.32	-	-	-	-	6.7432
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,512	9.62	254.900000	2:39:59 PM	6.7350	6.7184	6.7160
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,525	9.65	-	-	-	-	6.7578
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,553	9.73	-	-	-	-	6.7612
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,763	10.30	-	-	-	-	6.7616
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,826	10.48	-	-	-	-	6.7549
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,938	10.78	-	-	-	-	6.7361

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RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,532	12.41	-	-	-	-	6.6702
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,861	13.31	-	-	-	-	6.6315
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,938	13.52	-	-	-	-	6.6166
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,226	14.31	-	-	-	-	6.6363
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,457	14.94	0.460000	11:17:46 AM	6.7000	6.7000	6.6057
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,547	15.19	0.962000	2:17:47 PM	6.3000	6.3000	6.6052
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,616	15.38	31.400000	3:37:42 PM	6.2800	6.4675	6.6061
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,737	15.71	-	-	-	-	6.6069
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,073	16.63	30.000000	3:45:50 PM	6.4500	6.4500	6.5999
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,667	18.25	-	-	-	-	6.7468
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,976	19.10	-	-	-	-	6.8385