

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	2	0.01	-	-	-	-	-
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	9	0.03	-	-	-	-	1.2994
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	16	0.04	-	-	-	-	1.2750
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	21	0.06	71.723000	2:39:59 PM	1.4500	1.4639	1.4573
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	23	0.06	4.980000	11:39:36 AM	1.1000	1.1000	1.1000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	30	0.08	9.600000	2:32:54 PM	1.2100	1.1383	1.1217
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	37	0.10	36.000000	11:10:04 AM	1.2150	1.2142	1.2549
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	44	0.12	10.708000	2:13:47 PM	1.2250	1.2222	1.2584
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	50	0.14	-	-	-	-	1.7002
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	51	0.14	8.390000	10:53:37 AM	1.3500	1.3295	1.3576
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	58	0.16	57.004000	3:20:48 PM	1.4000	1.3817	1.3760
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	65	0.18	2.000000	9:25:49 AM	1.3950	1.3950	1.4014
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	72	0.20	25.343400	3:08:10 PM	1.4000	1.4079	1.4620
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	79	0.22	1,106.000000	2:39:35 PM	1.5900	1.5776	1.5725
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	86	0.24	132.130000	3:41:36 PM	1.4450	1.5504	1.4988
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	92	0.25	1.446000	3:44:01 PM	2.8000	2.8000	2.2137
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	93	0.26	303.341000	3:52:06 PM	1.4500	1.5638	1.5720
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	100	0.27	4.198000	3:51:29 PM	1.3000	1.4152	1.4402
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	107	0.29	-	-	-	-	1.4575
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	114	0.31	17.070000	2:08:14 PM	1.9250	1.8078	1.7469
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	121	0.33	-	-	-	-	1.6959
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	126	0.35	-	-	-	-	2.4226
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	128	0.35	-	-	-	-	1.7550
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	135	0.37	-	-	-	-	1.7291
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	142	0.39	10.000000	3:29:16 PM	1.6450	1.7050	1.7702
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	149	0.41	-	-	-	-	1.7674
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	156	0.43	-	-	-	-	1.7941
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	163	0.45	4.040000	3:34:54 PM	2.0750	2.0750	1.9000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	169	0.46	25.782000	3:42:57 PM	1.8600	1.8560	1.8705
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	174	0.48	70.540000	3:10:46 PM	2.6500	2.5423	2.4726
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	176	0.48	-	-	-	-	2.7531
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	177	0.49	107.514000	3:20:00 PM	1.8450	1.8452	1.8373
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	184	0.50	427.525000	3:53:54 PM	1.8750	1.8992	1.8917
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	205	0.56	-	-	-	-	1.8853
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	212	0.58	-	-	-	-	1.9240

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RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	219	0.60	-	-	-	-	1.9289
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	226	0.62	-	-	-	-	1.9330
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	233	0.64	-	-	-	-	1.9236
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	240	0.66	5.000000	11:27:04 AM	1.9850	1.9850	1.9196
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	243	0.67	64.980000	3:01:43 PM	3.2200	3.1836	3.0933
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	247	0.68	3.010000	3:21:16 PM	2.0000	2.0000	1.9523
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	252	0.69	0.200000	2:06:24 PM	3.4500	3.4500	2.9642
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	254	0.70	5.000000	11:20:05 AM	2.0000	2.0000	1.9493
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	268	0.73	37.770000	2:30:30 PM	3.1000	3.1335	3.1178
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	275	0.75	-	-	-	-	1.9772
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	282	0.77	-	-	-	-	1.9975
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	296	0.81	10.160000	11:34:04 AM	2.0500	2.0500	2.0361
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	303	0.83	-	-	-	-	2.0000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	310	0.85	1.000000	2:44:47 PM	2.0050	2.0050	2.0028
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	312	0.85	42.949000	3:00:59 PM	3.4250	3.2397	3.3533
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	317	0.87	4.740000	3:10:02 PM	2.0100	2.0328	2.0643
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	324	0.89	-	-	-	-	2.1968
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	350	0.96	-	-	-	-	3.2755
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	359	0.98	84.410700	3:29:20 PM	1.9500	2.0571	2.0250
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	428	1.17	13.680000	2:30:30 PM	3.7000	3.5285	3.5407
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	454	1.24	2.631000	2:38:12 PM	3.9000	3.9000	3.6440
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	497	1.36	-	-	-	-	3.6414
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	635	1.74	30.210000	2:54:24 PM	3.9750	3.8913	3.7492
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	638	1.75	1.040000	2:33:14 PM	4.2500	4.2404	4.1440
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	677	1.85	-	-	-	-	4.0774
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	721	1.97	-	-	-	-	4.1839
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	784	2.15	-	-	-	-	4.3135
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	799	2.19	12.200000	11:52:29 AM	4.2500	4.2746	4.3434
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	857	2.35	-	-	-	-	4.5615
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	882	2.42	-	-	-	-	4.5087
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,029	2.82	156.230000	3:38:33 PM	4.8075	4.8081	4.8104
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,034	2.83	-	-	-	-	4.8084
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,036	2.84	-	-	-	-	4.8155
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,156	3.17	71.826000	3:57:52 PM	5.0600	5.0663	5.2090
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,184	3.24	-	-	-	-	5.3969

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,225	3.35	-	-	-	-	5.1408
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,265	3.46	-	-	-	-	5.2047
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,316	3.60	-	-	-	-	5.2861
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,342	3.67	-	-	-	-	5.5125
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,395	3.82	21.300000	11:46:04 AM	5.3500	5.3289	5.3102
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,560	4.27	6.210000	2:21:09 PM	5.5000	5.5000	5.7544
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,590	4.35	-	-	-	-	5.4139
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,638	4.49	-	-	-	-	5.7295
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,722	4.72	-	-	-	-	5.8619
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,725	4.72	66.230000	2:56:27 PM	5.3000	5.3420	5.3745
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,786	4.89	1.500000	2:24:55 PM	5.6000	5.6667	6.0709
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,815	4.97	58.860000	2:19:42 PM	5.5500	5.6477	5.6828
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,911	5.23	-	-	-	-	6.0298
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,109	5.77	-	-	-	-	6.2047
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,140	5.86	-	-	-	-	6.6563
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,252	6.17	13.780000	11:57:06 AM	6.3000	6.2921	6.3097
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,366	6.48	-	-	-	-	6.3808
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,403	6.58	-	-	-	-	6.5161
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,532	6.93	7.343000	2:24:11 PM	6.4100	6.4458	6.3998
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,905	7.95	-	-	-	-	6.6428
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,948	8.07	-	-	-	-	6.5952
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,967	8.12	-	-	-	-	6.6528
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,149	8.62	-	-	-	-	6.7041
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,323	9.10	-	-	-	-	6.7993
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,326	9.11	-	-	-	-	6.6889
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,401	9.31	-	-	-	-	6.7525
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,508	9.60	389.600000	3:40:54 PM	6.9000	6.7463	6.7266
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,521	9.64	-	-	-	-	6.7625
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,549	9.72	3.000000	2:38:16 PM	6.5200	6.5200	6.7648
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,759	10.29	-	-	-	-	6.7615
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,822	10.46	-	-	-	-	6.7544
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,934	10.77	-	-	-	-	6.7372
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,528	12.40	-	-	-	-	6.6761
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,857	13.30	-	-	-	-	6.6488
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,934	13.51	-	-	-	-	6.6392

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,222	14.30	-	-	-	-	6.6515
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,453	14.93	-	-	-	-	6.6273
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,543	15.18	-	-	-	-	6.6251
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,612	15.37	5.428000	2:46:57 PM	6.2800	6.4863	6.6243
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,733	15.70	-	-	-	-	6.6222
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,069	16.62	500.000000	3:31:18 PM	6.6000	6.6000	6.6000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,663	18.24	0.500000	9:55:48 AM	6.2800	6.2800	6.7498
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,972	19.09	-	-	-	-	6.8088