

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 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	5	0.01	-	-	-	-	1.3257
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	12	0.03	-	-	-	-	1.3055
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	17	0.05	0.900000	2:00:21 PM	1.6000	1.6000	1.4656
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	19	0.05	13.500000	2:23:08 PM	1.1000	1.1000	1.1000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	26	0.07	26.009000	3:11:59 PM	1.1752	1.1625	1.1948
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	33	0.09	10.008000	3:14:56 PM	1.2500	1.2500	1.2935
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	40	0.11	679.006000	2:54:33 PM	1.4750	1.4691	1.4575
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	46	0.13	-	-	-	-	1.7266
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	47	0.13	12.106000	2:31:53 PM	1.3500	1.3500	1.3056
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	54	0.15	55.170000	2:07:53 PM	1.5000	1.4545	1.4303
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	61	0.17	6.100000	11:39:44 AM	1.4400	1.4400	1.4029
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	68	0.19	16.011000	2:19:22 PM	1.4500	1.4431	1.4474
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	75	0.21	3.610000	10:59:16 AM	1.5000	1.4564	1.4638
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	82	0.23	28.050000	3:05:42 PM	1.5685	1.4840	1.5561
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	88	0.24	80.000000	3:10:55 PM	2.0000	2.0000	1.9880
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	89	0.24	90.917000	2:55:41 PM	1.5570	1.5537	1.5641
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	96	0.26	108.825000	3:37:38 PM	1.5850	1.5834	1.5828
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	103	0.28	13.610000	3:19:54 PM	1.4500	1.4540	1.5243
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	110	0.30	-	-	-	-	1.7456
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	117	0.32	-	-	-	-	1.8818
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	122	0.33	-	-	-	-	2.4389
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	124	0.34	-	-	-	-	1.7550
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	131	0.36	10.130000	3:25:10 PM	2.1000	2.0704	1.7464
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	138	0.38	-	-	-	-	1.7826
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	145	0.40	-	-	-	-	1.7892
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	152	0.42	-	-	-	-	1.8157
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	159	0.44	-	-	-	-	1.8957
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	165	0.45	11.000000	2:58:45 PM	1.9250	1.9250	1.8923
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	170	0.47	49.096000	3:36:11 PM	2.6000	2.5910	2.6355
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	172	0.47	-	-	-	-	2.7772
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	173	0.47	9.786000	2:34:09 PM	1.8500	1.8704	1.9565
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	180	0.49	234.918000	3:55:31 PM	1.9050	1.9039	1.9028
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	201	0.55	2.025000	2:50:25 PM	2.0000	2.0000	1.9310
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	208	0.57	-	-	-	-	1.9600
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	215	0.59	-	-	-	-	1.9662

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RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	222	0.61	-	-	-	-	1.9719
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	229	0.63	-	-	-	-	1.9685
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	236	0.65	1.000000	2:02:49 PM	2.3500	2.3500	1.9688
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	239	0.65	185.030000	3:56:16 PM	3.1800	3.1233	3.1315
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	243	0.67	1.610000	3:29:32 PM	2.0000	2.0000	2.0100
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	248	0.68	-	-	-	-	3.0228
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	250	0.68	-	-	-	-	1.9946
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	264	0.72	2.000000	9:41:28 AM	3.4000	3.4000	3.1508
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	271	0.74	-	-	-	-	2.0206
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	278	0.76	-	-	-	-	2.0314
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	292	0.80	-	-	-	-	2.0169
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	299	0.82	-	-	-	-	2.0314
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	306	0.84	-	-	-	-	2.0276
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	308	0.84	413.390000	3:36:06 PM	3.3750	3.5627	3.4465
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	313	0.86	4.025000	2:44:57 PM	2.0750	2.0587	2.0766
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	320	0.88	-	-	-	-	2.1658
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	346	0.95	-	-	-	-	3.3437
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	355	0.97	11.200000	2:14:10 PM	2.1600	2.1589	2.3352
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	362	0.99	57.674000	3:22:42 PM	2.1900	2.1837	2.1817
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	424	1.16	249.900000	3:57:45 PM	3.7000	3.9487	3.9331
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	450	1.23	258.542000	3:31:22 PM	4.0200	4.0042	3.9581
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	493	1.35	-	-	-	-	3.7298
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	631	1.73	17.725000	3:24:58 PM	3.7000	3.8892	3.4883
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	634	1.74	29.065000	3:28:38 PM	4.0500	4.0418	4.2061
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	673	1.84	2.640000	10:19:53 AM	4.5000	4.5000	4.1876
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	717	1.96	-	-	-	-	4.2995
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	780	2.14	-	-	-	-	4.4360
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	795	2.18	3.500000	2:48:06 PM	4.4000	4.7214	4.4669
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	853	2.34	2.750000	11:39:06 AM	4.9500	4.9500	4.6556
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	878	2.40	-	-	-	-	4.6382
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,025	2.81	233.811000	3:50:04 PM	4.8500	4.8371	4.8556
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,030	2.82	-	-	-	-	4.9498
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,032	2.83	-	-	-	-	4.9559
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,152	3.15	11.327000	11:48:05 AM	5.0500	5.0849	5.1162
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,180	3.23	0.500000	2:58:47 PM	5.6000	5.6000	5.3107

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,221	3.34	-	-	-	-	5.2891
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,261	3.45	-	-	-	-	5.3535
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,312	3.59	-	-	-	-	5.4356
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,338	3.66	56.800000	2:40:44 PM	5.5600	5.5720	5.5908
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,391	3.81	2.000000	3:57:19 PM	5.5850	5.7125	5.8217
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,556	4.26	-	-	-	-	5.8698
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,586	4.34	-	-	-	-	5.6527
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,634	4.47	-	-	-	-	5.8845
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,718	4.70	-	-	-	-	6.0074
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,721	4.71	22.030000	3:44:54 PM	5.5000	5.4699	5.3556
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,782	4.88	0.900000	10:09:02 AM	5.9500	5.9500	6.0463
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,811	4.96	26.500000	11:51:36 AM	5.7000	5.6313	6.0718
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,907	5.22	-	-	-	-	6.1881
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,105	5.76	-	-	-	-	6.3630
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,136	5.85	7.730000	3:08:07 PM	6.3500	6.4654	6.7536
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,248	6.16	25.500000	3:29:38 PM	6.7500	6.6919	6.4402
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,362	6.47	-	-	-	-	6.5432
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,399	6.57	-	-	-	-	6.5156
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,528	6.92	25.000000	3:13:03 PM	6.6100	6.6380	6.6454
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,901	7.94	-	-	-	-	6.8164
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,944	8.06	-	-	-	-	6.7910
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,963	8.11	-	-	-	-	6.8323
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,145	8.61	-	-	-	-	6.8910
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,319	9.09	-	-	-	-	7.0203
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,322	9.10	1.240000	10:17:53 AM	7.0100	7.0100	6.6965
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,397	9.30	-	-	-	-	6.9503
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,504	9.59	21.300000	2:25:18 PM	7.0100	6.9818	7.0004
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,517	9.63	-	-	-	-	6.9650
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,545	9.71	-	-	-	-	6.9685
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,755	10.28	-	-	-	-	6.9684
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,818	10.45	-	-	-	-	6.9602
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,930	10.76	-	-	-	-	6.9426
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,524	12.39	-	-	-	-	6.8712
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,853	13.29	-	-	-	-	6.8378
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,930	13.50	-	-	-	-	6.8271

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,218	14.29	-	-	-	-	6.8167
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,449	14.92	-	-	-	-	6.7817
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,539	15.17	-	-	-	-	6.7718
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,608	15.35	-	-	-	-	6.7643
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,729	15.69	-	-	-	-	6.7507
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,065	16.61	1,067.000000	2:54:45 PM	6.6500	6.7827	6.7500
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,659	18.23	100.000000	2:49:46 PM	6.4500	6.4500	6.5190
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,968	19.08	-	-	-	-	6.5750