

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 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	7	0.02	-	-	-	-	1.3985
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	12	0.03	45.600000	3:19:15 PM	1.8500	1.7783	1.4757
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	14	0.04	119.222000	3:57:42 PM	1.6000	1.7726	1.8642
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	21	0.06	61.066300	3:16:21 PM	1.2150	1.2420	1.1936
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	28	0.08	449.550000	3:24:47 PM	1.4250	1.4329	1.4250
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	35	0.10	566.500000	2:30:46 PM	1.2500	1.4399	1.4516
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	41	0.11	-	-	-	-	1.7373
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	42	0.12	205.192200	3:07:48 PM	1.6000	1.3587	1.3370
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	49	0.13	15.791900	3:06:44 PM	1.5000	1.5424	1.4305
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	56	0.15	1.299500	11:31:43 AM	1.4000	1.4259	1.4025
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	63	0.17	9.458700	3:52:01 PM	1.9250	1.6201	1.4417
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	70	0.19	53.163300	2:53:21 PM	1.4500	1.5006	1.4374
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	77	0.21	357.348000	3:52:55 PM	1.6550	1.6596	1.6589
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	83	0.23	-	-	-	-	1.9880
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	84	0.23	111.140000	3:50:29 PM	1.6700	1.6691	1.5763
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	91	0.25	1,155.676300	3:57:44 PM	1.6755	1.6782	1.6877
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	98	0.27	0.200000	2:29:40 PM	1.6500	1.6500	1.5851
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	105	0.29	-	-	-	-	1.7365
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	112	0.31	6.107000	3:08:57 PM	1.5000	1.9082	1.8818
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	117	0.32	-	-	-	-	2.6388
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	119	0.33	2.100000	9:58:57 AM	2.0000	2.0000	1.7566
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	126	0.35	2.700000	9:58:48 AM	2.0000	2.0000	1.7552
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	133	0.36	21.700000	3:55:19 PM	2.0100	1.6832	1.7860
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	140	0.38	-	-	-	-	1.7987
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	147	0.40	-	-	-	-	1.8235
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	154	0.42	1.650000	3:19:36 PM	2.2000	2.2000	1.8810
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	160	0.44	61.855000	3:33:46 PM	1.9275	1.9277	1.8923
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	165	0.45	396.365000	3:59:52 PM	2.9050	2.7730	2.8016
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	167	0.46	80.829000	3:23:36 PM	3.1500	3.1997	3.1948
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	168	0.46	109.700000	2:27:15 PM	1.9000	1.9257	1.9144
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	175	0.48	30.364000	3:09:06 PM	1.9750	1.9671	1.9012
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	182	0.50	440.025000	3:50:49 PM	1.9950	1.9895	2.0998
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	196	0.54	3.000000	11:58:45 AM	2.0000	2.0000	1.9565
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	203	0.56	5.100000	11:42:43 AM	1.9000	1.9000	1.8750
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	210	0.58	-	-	-	-	1.9875

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RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	217	0.59	-	-	-	-	1.9957
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	224	0.61	-	-	-	-	1.9984
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	231	0.63	2.046000	2:45:56 PM	2.0200	2.0200	2.0033
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	234	0.64	636.872000	3:16:34 PM	3.5500	3.5187	3.5341
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	238	0.65	5.138000	10:43:11 AM	2.0300	2.0300	2.0100
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	243	0.67	-	-	-	-	3.2012
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	245	0.67	-	-	-	-	2.0285
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	259	0.71	11.500000	3:17:11 PM	3.8000	3.5888	3.2990
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	266	0.73	-	-	-	-	2.0586
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	273	0.75	-	-	-	-	2.0675
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	287	0.79	0.860000	10:48:39 AM	1.9500	1.9500	2.0921
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	294	0.81	5.127000	11:41:29 AM	2.0560	2.0557	2.1189
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	301	0.82	-	-	-	-	2.1345
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	303	0.83	288.443000	3:55:31 PM	3.5500	3.5660	3.5250
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	308	0.84	-	-	-	-	2.1822
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	315	0.86	-	-	-	-	2.2545
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	341	0.93	-	-	-	-	3.5038
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	350	0.96	1.500000	2:18:16 PM	2.3500	2.3500	2.4474
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	357	0.98	52.700000	2:55:04 PM	2.3500	2.3495	2.3137
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	364	1.00	177.411000	3:51:26 PM	2.3300	2.3147	2.4715
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	419	1.15	105.160000	3:38:22 PM	3.7450	3.7437	3.9387
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	445	1.22	32.040000	3:57:11 PM	4.1500	4.0314	4.1287
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	488	1.34	-	-	-	-	3.8697
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	626	1.71	133.990000	3:34:07 PM	4.4000	4.0242	4.2188
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	629	1.72	112.890000	3:14:38 PM	4.4000	4.3151	4.2117
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	668	1.83	6.930000	11:29:23 AM	4.5000	4.5000	4.3015
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	712	1.95	-	-	-	-	4.4070
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	775	2.12	-	-	-	-	4.5379
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	790	2.16	14.700000	3:49:27 PM	4.8600	4.8799	4.5671
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	848	2.32	2.000000	11:24:35 AM	4.9000	4.7125	4.7219
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	873	2.39	-	-	-	-	4.7284
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,020	2.79	381.730000	2:57:19 PM	4.8600	4.8774	4.8875
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,025	2.81	1.500000	11:30:17 AM	5.2000	5.2000	5.0226
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,027	2.81	-	-	-	-	5.0277
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,147	3.14	57.735000	3:40:12 PM	5.1500	5.1848	5.0924

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,175	3.22	13.400000	3:57:46 PM	5.5000	5.3466	5.5301
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,216	3.33	-	-	-	-	5.3453
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,256	3.44	-	-	-	-	5.4065
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,307	3.58	-	-	-	-	5.4845
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,333	3.65	101.200000	2:50:07 PM	5.6300	5.6251	5.6232
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,386	3.80	2.200000	3:30:21 PM	5.5200	5.8136	5.8634
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,551	4.25	2.200000	3:12:32 PM	5.5500	5.5500	5.8741
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,581	4.33	8.500000	2:48:34 PM	6.0000	5.9118	5.7549
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,629	4.46	-	-	-	-	5.9170
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,713	4.69	-	-	-	-	6.0286
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,716	4.70	125.312000	3:24:02 PM	5.8000	5.4994	5.6885
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,777	4.87	-	-	-	-	6.0646
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,806	4.95	88.816000	3:33:47 PM	6.0000	5.7687	5.8006
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,902	5.21	-	-	-	-	6.2135
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,100	5.75	1.480000	3:01:24 PM	6.2500	6.2500	6.3842
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,131	5.83	11.210000	3:23:48 PM	6.4000	6.4000	6.6557
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,243	6.14	776.600000	3:56:52 PM	6.5500	6.5491	6.5500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,357	6.45	-	-	-	-	6.5569
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,394	6.55	-	-	-	-	6.5096
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,523	6.91	664.500000	3:00:11 PM	6.7300	6.7484	6.7500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,896	7.93	-	-	-	-	6.8075
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,939	8.05	-	-	-	-	6.7969
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,958	8.10	-	-	-	-	6.8235
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,140	8.60	-	-	-	-	6.8726
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,314	9.07	0.500000	9:56:21 AM	6.7250	6.7250	6.9597
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,317	9.08	-	-	-	-	6.6986
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,392	9.29	-	-	-	-	6.9206
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,499	9.58	37.074000	3:14:10 PM	6.9600	6.9489	6.9974
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,512	9.62	-	-	-	-	6.9301
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,540	9.69	-	-	-	-	6.9323
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,654	10.00	2,443.512000	3:38:54 PM	7.1750	7.2309	6.9410
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,750	10.27	-	-	-	-	6.9291
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,813	10.44	-	-	-	-	6.9214
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,925	10.75	8.000000	3:34:36 PM	6.9850	6.9850	6.9056
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,519	12.37	-	-	-	-	6.8466

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,848	13.27	-	-	-	-	6.8234
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,925	13.48	4.800000	3:46:42 PM	6.9000	6.9146	6.8156
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,213	14.27	-	-	-	-	6.8026
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,444	14.91	-	-	-	-	6.7729
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,534	15.15	-	-	-	-	6.7631
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,603	15.34	2.910000	3:42:20 PM	6.5000	6.6361	6.7554
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,724	15.67	-	-	-	-	6.7417
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,060	16.59	-	-	-	-	6.7504
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,654	18.22	-	-	-	-	6.4741
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,963	19.06	-	-	-	-	6.5129