

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	6	0.02	-	-	-	-	1.4502
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	11	0.03	-	-	-	-	1.4757
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	13	0.04	98.686000	3:35:33 PM	1.5250	1.5062	1.8651
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	20	0.06	149.821000	3:09:22 PM	1.2500	1.2400	1.2198
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	27	0.07	300.000000	2:57:48 PM	1.5000	1.5000	1.4756
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	34	0.09	35.250000	2:34:00 PM	1.2750	1.2509	1.4520
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	40	0.11	-	-	-	-	1.7404
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	41	0.11	-	-	-	-	1.3365
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	48	0.13	11.625000	3:19:11 PM	1.3500	1.3500	1.4500
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	55	0.15	-	-	-	-	1.4025
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	62	0.17	-	-	-	-	1.4586
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	69	0.19	94.959000	2:42:38 PM	1.6500	1.4908	1.4566
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	76	0.21	248.699000	2:55:02 PM	1.6750	1.6647	1.6630
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	82	0.23	-	-	-	-	1.9880
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	83	0.23	55.966000	3:54:25 PM	1.6860	1.6751	1.5775
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	90	0.25	379.352000	3:58:25 PM	1.5700	1.6558	1.6400
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	97	0.27	-	-	-	-	1.5775
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	104	0.29	54.600000	3:24:41 PM	1.6750	1.5560	1.7172
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	111	0.30	1.703000	11:29:55 AM	1.5000	1.5619	1.8818
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	116	0.32	-	-	-	-	2.6809
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	118	0.32	-	-	-	-	1.7406
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	125	0.34	5.000000	3:35:22 PM	2.0000	2.0000	1.7419
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	132	0.36	-	-	-	-	1.7723
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	139	0.38	-	-	-	-	1.7864
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	146	0.40	-	-	-	-	1.8115
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	153	0.42	-	-	-	-	1.8661
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	159	0.44	21.176000	2:58:39 PM	1.9275	1.9549	1.8918
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	164	0.45	69.570000	3:14:03 PM	2.9000	2.6841	2.7903
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	166	0.45	0.900000	10:05:47 AM	3.2000	3.2000	3.1896
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	167	0.46	10.000000	10:56:55 AM	1.9250	1.9250	1.9136
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	174	0.48	55.067000	3:44:02 PM	1.9750	1.9810	1.9009
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	181	0.50	60.455000	3:16:13 PM	2.1000	2.0013	2.0746
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	195	0.53	-	-	-	-	1.9519
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	202	0.55	2.000000	2:55:08 PM	1.9000	1.9000	1.8750
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	209	0.57	-	-	-	-	1.9847

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RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	216	0.59	10.000000	10:27:10 AM	2.0000	2.0000	1.9945
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	223	0.61	-	-	-	-	1.9994
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	230	0.63	2.000000	10:35:53 AM	2.0200	2.0200	2.0062
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	233	0.64	156.424000	3:31:34 PM	3.1000	3.2963	3.5457
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	237	0.65	-	-	-	-	2.0100
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	242	0.66	-	-	-	-	3.2341
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	244	0.67	-	-	-	-	2.0339
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	258	0.71	60.500000	2:06:00 PM	3.6000	3.5008	3.4923
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	265	0.73	-	-	-	-	2.0683
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	272	0.75	2.019000	3:12:12 PM	1.9000	1.9000	2.0787
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	286	0.78	-	-	-	-	2.1020
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	293	0.80	-	-	-	-	2.1276
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	300	0.82	1.013000	3:15:04 PM	2.3000	2.3000	2.1432
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	302	0.83	579.200000	2:49:36 PM	3.7500	3.3796	3.3250
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	307	0.84	-	-	-	-	2.1880
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	314	0.86	-	-	-	-	2.2549
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	340	0.93	-	-	-	-	3.5363
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	349	0.96	-	-	-	-	2.4369
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	356	0.98	20.839000	2:22:50 PM	2.3500	2.3024	2.3409
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	363	0.99	71.513000	3:58:30 PM	2.0000	2.3177	2.4616
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	418	1.14	64.700000	2:40:46 PM	3.8000	3.7265	3.9387
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	444	1.22	28.000000	2:25:26 PM	3.9000	3.9714	4.1609
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	487	1.33	-	-	-	-	3.8923
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	625	1.71	108.825000	3:33:10 PM	4.5750	4.2184	4.2603
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	628	1.72	30.640000	3:35:56 PM	4.4100	4.3315	4.2451
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	667	1.83	0.500000	3:17:34 PM	4.4800	4.4800	4.3094
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	711	1.95	-	-	-	-	4.4113
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	774	2.12	-	-	-	-	4.5387
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	789	2.16	-	-	-	-	4.5671
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	847	2.32	0.200000	11:43:41 AM	5.0000	5.0000	4.7148
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	872	2.39	-	-	-	-	4.7240
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,019	2.79	649.516000	3:47:58 PM	4.8600	4.8713	4.8782
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,024	2.80	0.700000	11:01:24 AM	5.2000	5.2000	5.0102
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,026	2.81	-	-	-	-	5.0151
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,146	3.14	37.420000	2:54:47 PM	5.1500	4.8205	5.0928

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,174	3.21	6.320000	3:03:53 PM	5.4000	5.4000	5.5535
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,215	3.33	-	-	-	-	5.3251
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,255	3.44	-	-	-	-	5.3848
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,306	3.58	-	-	-	-	5.4610
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,332	3.65	20.100000	3:48:26 PM	5.6000	5.6249	5.6385
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,385	3.79	107.700000	3:37:13 PM	5.8750	5.4589	5.8724
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,550	4.24	14.100000	3:33:37 PM	6.0000	5.6809	5.8384
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,580	4.33	-	-	-	-	5.7330
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,628	4.46	-	-	-	-	5.8840
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,712	4.69	-	-	-	-	5.9922
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,715	4.70	8.502000	3:07:16 PM	5.6000	5.5353	5.6749
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,776	4.86	-	-	-	-	6.0754
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,805	4.94	153.945000	3:46:01 PM	5.5500	5.5599	5.6647
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,901	5.21	-	-	-	-	6.1760
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,099	5.75	-	-	-	-	6.3472
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,130	5.83	2.000000	11:47:05 AM	6.4000	6.4000	6.6507
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,242	6.14	5.654000	3:56:54 PM	6.5500	6.5218	6.5500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,356	6.45	-	-	-	-	6.5323
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,393	6.55	-	-	-	-	6.4941
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,522	6.91	152.438000	2:23:34 PM	6.6250	6.6956	6.7500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,895	7.93	-	-	-	-	6.8361
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,938	8.04	-	-	-	-	6.8338
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,957	8.10	-	-	-	-	6.8614
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,139	8.59	-	-	-	-	6.9399
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,313	9.07	-	-	-	-	7.0541
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,316	9.08	-	-	-	-	6.6985
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,391	9.28	1.000000	11:43:01 AM	6.7550	6.7550	7.0410
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,498	9.58	5.960000	2:32:24 PM	6.9506	6.9604	6.9975
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,511	9.61	-	-	-	-	7.0840
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,539	9.69	-	-	-	-	7.0941
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,653	10.00	1,333.025000	3:59:05 PM	7.2400	7.2078	7.2025
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,749	10.26	-	-	-	-	7.1272
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,812	10.44	-	-	-	-	7.1223
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,924	10.74	-	-	-	-	7.1118
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,518	12.37	-	-	-	-	7.0221

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,847	13.27	-	-	-	-	6.9522
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,924	13.48	4.100000	11:01:38 AM	6.7500	6.7500	6.9316
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,212	14.27	-	-	-	-	6.8721
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,443	14.90	-	-	-	-	6.8114
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,533	15.15	-	-	-	-	6.7912
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,602	15.34	3.300000	3:35:13 PM	6.5500	6.5197	6.7764
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,723	15.67	-	-	-	-	6.7504
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,059	16.59	2.500000	3:02:32 PM	6.4000	6.4000	6.7501
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,653	18.22	-	-	-	-	6.4850
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,962	19.06	-	-	-	-	6.5180