

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 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	1	0.00	-	-	-	-	-
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	8	0.02	6.500000	10:56:08 AM	1.5500	1.4531	1.4333
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	15	0.04	11.570000	11:31:20 AM	1.7000	1.7000	1.2368
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	22	0.06	10.059000	11:40:22 AM	1.2000	1.2000	1.5171
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	28	0.08	-	-	-	-	2.4253
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	29	0.08	26.105000	2:47:44 PM	1.5250	1.3669	1.3320
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	36	0.10	106.004000	2:35:37 PM	1.3850	1.3869	1.3850
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	43	0.12	88.583000	2:39:15 PM	1.2500	1.4138	1.4888
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	50	0.14	52.802000	3:31:29 PM	1.4250	1.4503	1.4250
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	57	0.16	-	-	-	-	1.5284
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	64	0.18	508.063000	3:21:08 PM	1.7500	1.7473	1.7590
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	70	0.19	-	-	-	-	2.4514
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	71	0.19	1.166000	2:58:16 PM	1.7000	1.7836	1.8750
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	78	0.21	203.577700	2:59:11 PM	1.8250	1.8247	1.8435
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	85	0.23	52.384000	3:06:18 PM	1.8250	1.8263	1.8231
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	92	0.25	2,662.960800	3:56:07 PM	1.8650	1.8710	1.8746
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	99	0.27	14.314000	2:47:48 PM	1.8600	1.8680	1.9250
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	104	0.29	-	-	-	-	2.9747
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	106	0.29	-	-	-	-	1.9110
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	113	0.31	0.505000	11:18:42 AM	2.0000	2.0000	1.9375
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	120	0.33	0.300000	11:25:55 AM	1.7000	1.7000	1.7751
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	127	0.35	-	-	-	-	2.0031
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	134	0.37	-	-	-	-	2.0368
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	141	0.39	-	-	-	-	2.0795
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	147	0.40	16.200000	3:54:16 PM	2.0600	2.0596	1.8646
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	152	0.42	607.489000	3:42:46 PM	2.9100	2.8742	2.8632
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	154	0.42	100.000000	2:35:09 PM	3.3200	3.3200	3.3200
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	155	0.42	17.303000	3:52:36 PM	2.1000	2.1000	1.9898
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	162	0.44	521.299000	3:57:50 PM	2.2000	2.2000	2.2000
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	169	0.46	45.246000	10:48:52 AM	2.2000	2.3949	2.1399
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	176	0.48	495.738000	3:10:06 PM	2.4250	2.4706	2.4605
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	183	0.50	176.724000	3:44:14 PM	2.5010	2.4908	2.3477
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	190	0.52	10.500000	2:52:33 PM	2.4500	2.4500	2.4557
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	197	0.54	-	-	-	-	2.2955
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	204	0.56	-	-	-	-	2.3068

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RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	211	0.58	1.000000	11:15:46 AM	2.5000	2.5000	2.3165
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	218	0.60	-	-	-	-	2.1000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	221	0.61	156.890000	3:47:11 PM	3.4500	3.3972	3.5144
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	225	0.62	-	-	-	-	2.3362
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	230	0.63	-	-	-	-	3.3589
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	232	0.64	-	-	-	-	2.3517
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	246	0.67	13.830000	2:56:15 PM	3.8000	3.7006	3.4755
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	253	0.69	-	-	-	-	2.3869
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	260	0.71	-	-	-	-	2.3983
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	274	0.75	-	-	-	-	2.4142
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	281	0.77	-	-	-	-	2.4379
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	288	0.79	0.510000	3:42:54 PM	2.1000	2.1000	2.4584
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	290	0.79	1,290.087212	3:01:26 PM	3.6250	3.1799	3.6483
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	295	0.81	5.060000	2:37:16 PM	2.2000	2.2000	2.4879
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	302	0.83	-	-	-	-	2.5241
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	328	0.90	-	-	-	-	3.5999
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	337	0.92	-	-	-	-	2.6587
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	344	0.94	-	-	-	-	2.5547
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	351	0.96	2.500000	3:23:08 PM	2.6350	2.6350	2.4832
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	358	0.98	15.793000	2:37:30 PM	2.6475	2.5718	2.6437
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	365	1.00	142.690000	3:51:09 PM	2.6800	2.7326	2.8275
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	406	1.11	16.500000	3:51:13 PM	3.9500	3.8118	3.7254
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	432	1.18	13.656000	3:00:45 PM	4.0200	3.7474	4.1098
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	475	1.30	-	-	-	-	3.9112
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	613	1.68	595.587000	3:00:56 PM	4.2500	4.1498	4.1465
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	616	1.69	74.950000	2:46:09 PM	4.1500	4.0619	4.0420
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	655	1.79	0.500000	2:22:46 PM	4.5000	4.5000	4.2778
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	699	1.91	-	-	-	-	4.3674
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	762	2.09	-	-	-	-	4.4878
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	777	2.13	2.350000	11:33:57 AM	4.7500	4.8351	4.5145
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	835	2.29	35.500000	3:31:43 PM	4.8700	4.6799	4.6297
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	860	2.36	-	-	-	-	4.6627
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,007	2.76	10.501000	2:45:32 PM	4.7825	4.7404	4.9451
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,012	2.77	-	-	-	-	4.8952
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,014	2.78	-	-	-	-	4.9375

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,134	3.11	102.655000	3:33:39 PM	5.3750	5.0033	5.0009
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,162	3.18	76.720000	3:05:42 PM	5.0750	5.3380	5.2360
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,203	3.29	-	-	-	-	5.2314
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,243	3.40	-	-	-	-	5.2865
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,294	3.54	-	-	-	-	5.3569
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,320	3.61	1,168.600000	3:21:42 PM	5.7750	5.8573	5.7750
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,373	3.76	3.590000	3:21:54 PM	5.9750	5.8222	5.7118
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,538	4.21	7.990000	3:51:00 PM	5.7000	5.7000	5.6834
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,568	4.29	-	-	-	-	5.6731
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,616	4.42	-	-	-	-	5.7541
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,700	4.65	-	-	-	-	5.8481
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,703	4.66	65.660000	3:16:07 PM	5.3500	5.3500	5.5341
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,764	4.83	50.000000	9:44:18 AM	5.7500	5.7500	5.8160
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,793	4.91	6.700000	3:50:23 PM	6.1000	5.6075	5.7088
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,889	5.17	-	-	-	-	6.0353
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,087	5.71	1.990000	3:12:51 PM	6.0500	6.0500	6.2082
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,118	5.80	-	-	-	-	6.2346
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,230	6.11	26.746000	3:30:55 PM	6.2600	6.2288	6.2552
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,344	6.42	-	-	-	-	6.3950
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,381	6.52	300.000000	2:03:58 PM	6.7500	6.7500	6.7176
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,510	6.87	4.480000	10:56:33 AM	6.5500	6.5500	6.6364
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,883	7.89	-	-	-	-	6.6807
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,926	8.01	-	-	-	-	6.6932
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,945	8.06	-	-	-	-	6.7061
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,127	8.56	-	-	-	-	6.7721
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,301	9.04	4.000000	3:17:18 PM	6.8900	6.8900	6.8459
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,304	9.05	0.100000	11:45:16 AM	6.9000	6.9000	6.7382
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,379	9.25	-	-	-	-	6.8513
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,486	9.54	1,142.000000	3:58:28 PM	6.8300	6.8762	6.8830
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,499	9.58	-	-	-	-	6.8788
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,527	9.66	2.000000	11:43:56 AM	6.6000	6.6000	6.8852
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,641	9.97	1,245.473000	3:57:08 PM	6.9500	6.9000	6.9436
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,737	10.23	-	-	-	-	6.9124
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,800	10.40	-	-	-	-	6.9113
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,912	10.71	15.000000	9:59:55 AM	6.8000	6.8000	6.9087

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RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,506	12.34	-	-	-	-	6.8734
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,835	13.24	-	-	-	-	6.8574
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,912	13.45	-	-	-	-	6.8565
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,200	14.24	-	-	-	-	6.8636
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,431	14.87	-	-	-	-	6.8750
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,521	15.12	-	-	-	-	6.8797
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,590	15.31	3.800000	3:16:03 PM	6.4800	6.6053	6.8828
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,711	15.64	-	-	-	-	6.8883
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,047	16.56	-	-	-	-	6.9903
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,641	18.18	-	-	-	-	6.8371
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,950	19.03	-	-	-	-	6.8176