

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 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	2	0.01	-	-	-	-	-
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	9	0.03	-	-	-	-	1.2306
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	15	0.04	-	-	-	-	3.4098
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	16	0.04	1,010.022000	3:59:38 PM	2.5000	2.3218	2.3750
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	23	0.06	9.021000	11:50:32 AM	2.0000	2.0000	1.6941
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	30	0.08	84.502000	2:39:12 PM	2.2500	2.2204	2.1856
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	37	0.10	10.000000	3:25:04 PM	1.5000	1.5000	1.5297
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	44	0.12	133.033000	3:28:52 PM	2.0000	1.8450	1.8099
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	51	0.14	26.005000	3:03:14 PM	2.2500	1.9770	1.6450
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	57	0.16	-	-	-	-	3.4960
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	58	0.16	3.000000	2:53:45 PM	1.7250	1.7250	1.7565
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	65	0.18	10.446000	3:47:37 PM	1.8000	2.0581	1.8351
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	72	0.20	4.000000	2:20:13 PM	1.8650	1.8650	2.0034
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	79	0.22	7.600000	11:28:49 AM	1.9950	2.1460	2.0565
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	86	0.24	545.861000	3:59:57 PM	2.0300	2.0328	2.0580
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	91	0.25	-	-	-	-	3.7748
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	93	0.26	476.611000	3:36:37 PM	2.3000	2.3550	2.5000
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	100	0.27	2.008000	10:57:50 AM	1.9500	1.9500	1.8710
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	107	0.29	12.200000	2:16:13 PM	2.0000	1.9590	1.9750
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	114	0.31	-	-	-	-	2.2432
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	121	0.33	-	-	-	-	2.2951
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	128	0.35	1.000000	10:31:44 AM	2.0650	2.0650	2.3494
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	134	0.37	25.379000	3:38:08 PM	2.0800	2.0811	2.2767
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	139	0.38	2,684.322000	3:12:42 PM	3.4000	3.5528	3.4759
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	141	0.39	601.490000	2:43:21 PM	4.1500	4.1479	4.1499
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	142	0.39	1.000000	3:42:01 PM	2.1000	2.1000	2.2000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	149	0.41	-	-	-	-	2.4204
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	156	0.43	28.248000	10:37:01 AM	2.7000	2.7000	2.5385
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	163	0.45	36.648000	2:50:35 PM	2.5250	2.4988	2.4497
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	170	0.47	54.777000	3:32:45 PM	2.8000	2.7955	2.6927
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	177	0.49	146.268000	3:52:13 PM	2.7500	2.8051	2.7831
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	184	0.50	176.322000	3:29:59 PM	3.0250	3.0323	3.0250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	191	0.52	-	-	-	-	2.7520
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	198	0.54	-	-	-	-	2.7515
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	205	0.56	-	-	-	-	2.6521
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	208	0.57	3,160.070000	3:49:53 PM	3.6350	3.9048	3.9218
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	212	0.58	-	-	-	-	2.7507
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	217	0.59	-	-	-	-	3.9462

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RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	219	0.60	-	-	-	-	2.7518
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	233	0.64	3.700000	3:18:41 PM	4.0500	4.0014	3.7286
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	240	0.66	-	-	-	-	2.7521
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	247	0.68	-	-	-	-	2.7521
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	261	0.72	-	-	-	-	2.7501
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	268	0.73	-	-	-	-	2.7502
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	275	0.75	-	-	-	-	2.7530
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	277	0.76	140.331000	3:05:23 PM	3.5000	3.9959	4.1067
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	282	0.77	-	-	-	-	2.7791
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	289	0.79	-	-	-	-	2.8070
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	315	0.86	-	-	-	-	4.1144
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	324	0.89	-	-	-	-	2.9336
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	331	0.91	-	-	-	-	2.9228
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	338	0.93	-	-	-	-	2.9210
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	345	0.95	-	-	-	-	2.9115
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	352	0.96	15.000000	2:16:58 PM	2.8500	2.8500	2.7454
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	359	0.98	109.189400	3:04:46 PM	3.0000	2.9819	2.8997
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	393	1.08	99.480000	3:03:31 PM	4.2500	4.2559	4.2046
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	419	1.15	1,602.000000	2:20:03 PM	3.9500	3.9500	4.7660
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	462	1.27	-	-	-	-	4.3517
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	600	1.64	7.000000	11:55:57 AM	4.2000	4.2000	4.3714
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	603	1.65	152.700000	3:54:11 PM	4.3616	4.3651	4.4214
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	642	1.76	3.460000	11:16:54 AM	4.4050	4.4050	4.6339
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	686	1.88	-	-	-	-	4.7029
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	749	2.05	-	-	-	-	4.7996
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	764	2.09	1.000000	2:31:12 PM	5.1000	5.1000	4.8215
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	822	2.25	3.000000	2:27:00 PM	4.7000	4.7000	5.0044
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	847	2.32	-	-	-	-	4.9426
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	994	2.72	27.550000	3:08:39 PM	4.8550	4.8408	5.0606
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	999	2.74	-	-	-	-	5.1472
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,001	2.74	-	-	-	-	5.1672
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,121	3.07	17.169000	3:35:54 PM	5.6000	5.0558	4.9590
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,149	3.15	8.539632	3:36:59 PM	5.1000	5.4022	5.6667
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,190	3.26	-	-	-	-	5.4181
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,230	3.37	-	-	-	-	5.4659
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,281	3.51	-	-	-	-	5.5269
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,307	3.58	216.514000	3:36:20 PM	5.8750	5.8803	5.8583
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,360	3.72	11.120000	2:10:17 PM	5.6000	5.6000	5.9872

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,525	4.18	1.580000	2:37:56 PM	5.6850	5.6850	5.8342
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,555	4.26	50.000000	10:11:36 AM	5.7000	5.7000	5.7000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,603	4.39	-	-	-	-	5.8668
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,687	4.62	-	-	-	-	5.9415
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,690	4.63	9.104000	3:35:30 PM	6.2500	5.3021	5.4363
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,751	4.79	18.000000	11:11:15 AM	5.9500	5.9500	6.2906
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,780	4.87	5.522000	3:44:54 PM	5.8500	5.8098	5.9471
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,876	5.14	-	-	-	-	6.0956
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,074	5.68	4.000000	11:58:27 AM	6.0000	6.0000	6.2264
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,105	5.76	1.000000	3:33:30 PM	6.1000	6.1000	6.2036
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,217	6.07	-	-	-	-	6.3202
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,331	6.38	-	-	-	-	6.3763
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,368	6.48	130.405000	3:33:23 PM	6.5500	6.5594	6.5212
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,497	6.84	1.900000	3:31:08 PM	6.3750	6.4739	6.4954
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,870	7.86	-	-	-	-	6.6303
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,913	7.98	-	-	-	-	6.6471
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,932	8.03	-	-	-	-	6.6566
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,114	8.53	-	-	-	-	6.7284
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,288	9.00	5.000000	11:35:01 AM	6.7000	6.7000	6.8004
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,291	9.01	86.000000	11:14:35 AM	6.7500	6.7500	6.7585
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,366	9.22	-	-	-	-	6.8224
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,473	9.51	13.150000	3:30:05 PM	6.9000	6.9000	6.6862
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,486	9.54	27.660000	3:00:24 PM	6.9500	6.9500	6.8617
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,514	9.62	2.000000	10:42:01 AM	7.0500	7.0500	6.8709
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,628	9.93	9.550000	2:45:44 PM	6.9250	6.7571	6.9688
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,724	10.20	-	-	-	-	6.9193
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,787	10.37	-	-	-	-	6.9220
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,899	10.68	1.000000	9:45:23 AM	6.9000	6.9000	6.9266
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,493	12.30	-	-	-	-	6.9174
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,822	13.20	-	-	-	-	6.9018
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,899	13.41	-	-	-	-	6.8977
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,187	14.20	-	-	-	-	6.8850
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,418	14.83	-	-	-	-	6.8761
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,508	15.08	-	-	-	-	6.8733
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,577	15.27	3.945000	10:14:32 AM	6.7500	6.7500	6.8719
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,698	15.60	-	-	-	-	6.8695
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,034	16.52	-	-	-	-	6.8907
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,628	18.15	-	-	-	-	6.8433

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,937	18.99	-	-	-	-	6.8476