

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 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	6	0.02	118.000000	3:52:48 PM	1.3800	1.3800	1.3800
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	13	0.04	10.002000	3:08:00 PM	1.0500	1.0500	1.2710
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	20	0.06	25.307000	9:25:19 AM	1.0250	1.0250	1.1298
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	27	0.07	2.690000	10:19:30 AM	1.4000	1.4000	1.2720
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	34	0.09	67.550000	2:41:22 PM	1.1750	1.3667	1.3756
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	41	0.11	54.052200	3:51:55 PM	1.5650	1.1736	1.1924
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	46	0.13	65.000000	2:20:30 PM	1.7900	1.7900	1.6652
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	48	0.13	261.782000	11:26:25 AM	1.3500	1.2377	1.3422
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	55	0.15	56.450000	3:39:08 PM	1.5000	1.4971	1.5000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	62	0.17	-	-	-	-	1.2721
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	69	0.19	152.376900	3:02:54 PM	1.3750	1.4198	1.3945
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	75	0.21	-	-	-	-	1.9399
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	76	0.21	15.509000	3:09:56 PM	1.3550	1.3582	1.3409
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	83	0.23	36.390000	3:46:09 PM	1.3900	1.3900	1.4014
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	90	0.25	404.916000	3:05:28 PM	1.4000	1.3973	1.4017
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	97	0.27	-	-	-	-	1.4872
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	104	0.29	-	-	-	-	1.5071
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	111	0.30	-	-	-	-	1.5319
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	117	0.32	-	-	-	-	1.9215
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	118	0.32	-	-	-	-	1.5507
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	125	0.34	147.000000	2:17:27 PM	1.7000	1.7000	1.7000
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	132	0.36	-	-	-	-	1.5257
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	139	0.38	3.000000	11:21:08 AM	1.5750	1.5750	1.7500
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	146	0.40	184.531000	3:43:38 PM	1.7500	1.7821	1.7493
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	151	0.41	-	-	-	-	2.4321
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	153	0.42	0.803000	11:45:17 AM	1.7200	1.7200	1.7122
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	160	0.44	81.767000	3:46:25 PM	1.7250	1.7204	1.7229
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	167	0.46	31.250000	2:50:35 PM	1.7000	1.7026	1.7351
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	174	0.48	174.750000	2:58:12 PM	1.7150	1.7246	1.7451
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	181	0.50	42.490000	3:40:03 PM	1.7000	1.7059	1.7000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	188	0.52	-	-	-	-	1.7835
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	194	0.53	-	-	-	-	1.7852
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	199	0.55	23.910000	3:55:40 PM	2.8500	2.5755	2.6600
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	201	0.55	85.000000	3:56:17 PM	3.0800	3.0541	3.0800

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RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	202	0.55	4.118000	3:10:25 PM	1.7150	1.7150	1.7865
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	209	0.57	82.560000	10:41:18 AM	1.6900	1.7054	1.7745
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	230	0.63	-	-	-	-	1.7908
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	237	0.65	-	-	-	-	1.7845
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	244	0.67	-	-	-	-	1.7781
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	251	0.69	-	-	-	-	1.7637
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	258	0.71	-	-	-	-	1.8009
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	265	0.73	-	-	-	-	1.7902
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	268	0.73	45.158000	3:55:30 PM	3.0000	2.8375	3.0082
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	272	0.75	-	-	-	-	1.8010
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	277	0.76	-	-	-	-	2.8634
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	279	0.76	-	-	-	-	1.8046
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	293	0.80	-	-	-	-	2.8239
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	300	0.82	34.100000	10:04:29 AM	1.7500	1.7500	1.8708
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	307	0.84	3.000000	11:57:36 AM	1.8050	1.8017	1.8884
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	321	0.88	-	-	-	-	1.9210
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	328	0.90	-	-	-	-	1.9395
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	335	0.92	45.988000	2:07:16 PM	1.9800	1.9782	1.9000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	337	0.92	18.400000	2:13:02 PM	3.0300	3.0351	3.1791
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	342	0.94	64.090000	11:57:46 AM	1.9800	1.9676	1.9721
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	349	0.96	169.944000	3:52:41 PM	2.0000	1.9923	2.0000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	375	1.03	-	-	-	-	3.1596
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	453	1.24	6.500000	3:37:01 PM	3.8000	3.6423	3.1781
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	479	1.31	-	-	-	-	3.3119
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	522	1.43	-	-	-	-	3.5286
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	660	1.81	172.760800	2:41:57 PM	3.4500	3.4982	3.5000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	663	1.82	0.500000	11:12:26 AM	4.3000	4.3000	4.0572
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	702	1.92	4.000000	11:41:33 AM	4.2300	4.2300	3.9806
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	746	2.04	-	-	-	-	4.0852
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	809	2.22	-	-	-	-	4.2196
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	824	2.26	-	-	-	-	4.2520
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	882	2.42	-	-	-	-	4.8261
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	907	2.48	-	-	-	-	4.4288
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,054	2.89	422.850000	3:34:35 PM	4.9500	4.9150	4.9216

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,059	2.90	-	-	-	-	4.7169
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,061	2.91	-	-	-	-	4.7574
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,181	3.23	148.010000	3:16:24 PM	4.8000	4.8641	4.8066
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,209	3.31	6.620000	3:08:29 PM	5.1550	5.1932	5.3083
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,250	3.42	-	-	-	-	5.1005
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,290	3.53	-	-	-	-	5.1703
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,341	3.67	-	-	-	-	5.2591
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,367	3.74	2.400000	10:05:35 AM	5.2150	5.2150	5.3407
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,420	3.89	18.960000	3:23:12 PM	5.3500	5.2030	5.7846
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,585	4.34	0.500000	3:18:39 PM	5.3000	5.3000	5.6358
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,615	4.42	-	-	-	-	5.6695
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,663	4.55	-	-	-	-	5.7410
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,747	4.78	1.000000	10:43:01 AM	5.5200	5.5200	5.8543
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,750	4.79	183.911000	3:53:57 PM	5.3000	5.6077	5.6514
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,811	4.96	-	-	-	-	5.5327
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,840	5.04	841.200000	3:55:42 PM	5.7800	5.9820	5.9785
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,936	5.30	-	-	-	-	6.0542
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,134	5.84	-	-	-	-	6.2220
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,165	5.93	-	-	-	-	6.4496
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,277	6.23	12.100000	2:59:48 PM	6.1500	6.1808	6.5516
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,391	6.55	-	-	-	-	6.3443
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,428	6.65	-	-	-	-	6.0272
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,557	7.00	124.500000	3:28:27 PM	6.3000	6.3261	6.5203
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,930	8.02	-	-	-	-	6.4446
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,973	8.14	-	-	-	-	6.1427
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,992	8.19	-	-	-	-	6.4422
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,174	8.69	-	-	-	-	6.4349
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,348	9.17	7.700000	11:11:45 AM	6.3000	6.3000	6.4747
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,351	9.18	-	-	-	-	6.3152
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,426	9.38	-	-	-	-	6.4077
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,533	9.67	131.550000	3:25:15 PM	6.3250	6.2708	6.2502
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,546	9.71	-	-	-	-	6.3882
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,574	9.79	1.500000	3:10:24 PM	6.4000	6.4333	6.3836
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,784	10.36	-	-	-	-	6.3554

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,847	10.53	-	-	-	-	6.3480
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,959	10.84	-	-	-	-	6.2799
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,553	12.47	-	-	-	-	6.2929
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,882	13.37	-	-	-	-	6.2943
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,959	13.58	10.000000	3:08:18 PM	6.1500	6.1500	6.2326
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,247	14.37	-	-	-	-	6.3546
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,478	15.00	-	-	-	-	6.3498
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,568	15.24	-	-	-	-	6.3532
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,637	15.43	3.000000	2:40:07 PM	6.2000	6.4000	6.3642
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,758	15.77	-	-	-	-	6.3763
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,094	16.68	10.000000	11:59:03 AM	6.2200	6.2200	6.3609
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,688	18.31	-	-	-	-	6.5327
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,997	19.16	-	-	-	-	6.6756