

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	5	0.01	-	-	-	-	1.3800
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	12	0.03	-	-	-	-	1.2979
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	19	0.05	0.040000	10:30:33 AM	1.5050	1.5050	1.1700
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	26	0.07	0.500000	10:07:16 AM	1.2500	1.2500	1.2988
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	33	0.09	10.908000	9:32:08 AM	1.1750	1.1750	1.3756
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	40	0.11	-	-	-	-	1.1924
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	45	0.12	-	-	-	-	1.6652
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	47	0.13	13.200000	2:21:33 PM	1.1000	1.1682	1.3422
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	54	0.15	10.000000	2:22:28 PM	1.5000	1.5000	1.5000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	61	0.17	2.140000	2:39:18 PM	1.4800	1.3959	1.2919
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	68	0.19	19.040000	2:25:26 PM	1.3000	1.3756	1.3945
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	74	0.20	-	-	-	-	1.9887
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	75	0.21	17.319000	3:10:23 PM	1.5000	1.3801	1.3410
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	82	0.23	1,139.808000	3:58:56 PM	1.3750	1.4031	1.3999
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	89	0.24	99.327000	3:46:30 PM	1.4010	1.3972	1.4028
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	96	0.26	0.300000	11:10:05 AM	1.4000	1.4000	1.4823
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	103	0.28	1.400000	11:56:12 AM	1.4750	1.4750	1.5005
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	110	0.30	-	-	-	-	1.5231
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	116	0.32	-	-	-	-	2.0369
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	117	0.32	-	-	-	-	1.5403
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	124	0.34	-	-	-	-	1.7000
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	131	0.36	-	-	-	-	1.5181
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	138	0.38	5.000000	2:53:28 PM	1.7000	1.7000	1.7500
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	145	0.40	43.608000	3:11:32 PM	1.7500	1.7500	1.7497
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	150	0.41	-	-	-	-	2.5065
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	152	0.42	-	-	-	-	1.7122
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	159	0.44	245.993000	3:50:53 PM	1.7350	1.7343	1.7266
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	166	0.45	1.200000	11:55:23 AM	1.7750	1.7750	1.7351
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	173	0.47	31.742000	3:39:19 PM	1.7205	1.7201	1.7417
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	180	0.49	3.210000	2:47:32 PM	1.7500	1.7313	1.7000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	187	0.51	5.000000	3:32:56 PM	1.7400	1.7400	1.7581
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	193	0.53	-	-	-	-	1.7626
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	198	0.54	517.860000	3:16:21 PM	2.8000	2.7875	2.7622
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	200	0.55	34.000000	3:54:54 PM	2.9250	2.9250	3.0663

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RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	201	0.55	13.120000	2:39:24 PM	1.7500	1.7443	1.7678
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	208	0.57	-	-	-	-	1.7605
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	229	0.63	15.680000	3:34:56 PM	1.7800	1.7814	1.7858
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	236	0.65	-	-	-	-	1.7836
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	243	0.67	-	-	-	-	1.7814
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	250	0.68	-	-	-	-	1.7718
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	257	0.70	-	-	-	-	1.8091
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	264	0.72	-	-	-	-	1.8029
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	267	0.73	182.572500	3:45:01 PM	2.9025	2.8659	3.0036
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	271	0.74	-	-	-	-	1.8162
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	276	0.76	-	-	-	-	2.9103
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	278	0.76	-	-	-	-	1.8184
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	292	0.80	70.000000	-	-	-	3.1555
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	299	0.82	-	-	-	-	1.8753
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	306	0.84	-	-	-	-	1.8901
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	320	0.88	-	-	-	-	1.9176
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	327	0.90	0.656000	3:37:53 PM	1.9250	1.9313	1.9334
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	334	0.91	-	-	-	-	1.9000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	336	0.92	70.100000	11:36:52 AM	3.0250	3.0183	3.1261
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	341	0.93	38.750000	3:04:37 PM	1.9850	1.9595	1.9716
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	348	0.95	1.100000	11:10:34 AM	1.9800	1.9800	2.0062
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	374	1.02	-	-	-	-	3.1865
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	452	1.24	16.610000	2:35:38 PM	3.8000	3.4423	3.1776
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	478	1.31	0.599000	3:24:14 PM	3.7500	3.7500	3.3671
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	521	1.43	-	-	-	-	3.5376
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	659	1.80	3.505000	3:43:57 PM	4.0000	3.5257	3.5044
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	662	1.81	15.350000	2:30:48 PM	4.2000	4.1977	4.0486
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	701	1.92	-	-	-	-	3.9676
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	745	2.04	-	-	-	-	4.0687
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	808	2.21	-	-	-	-	4.2017
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	823	2.25	4.000000	10:28:55 AM	4.8500	4.8500	4.2337
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	881	2.41	1.000000	10:24:19 AM	4.5500	4.5500	4.8279
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	906	2.48	-	-	-	-	4.4088
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,053	2.88	2,629.693000	3:45:18 PM	4.9600	4.9578	4.9673

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,058	2.90	23.500000	3:15:21 PM	5.2000	5.1138	4.6971
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,060	2.90	-	-	-	-	4.7341
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,180	3.23	700.750000	3:22:05 PM	4.7500	4.7751	4.7950
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,208	3.31	7.210000	3:15:20 PM	5.2000	5.1286	5.3151
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,249	3.42	-	-	-	-	5.0763
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,289	3.53	-	-	-	-	5.1459
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,340	3.67	-	-	-	-	5.2345
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,366	3.74	0.500000	10:27:21 AM	5.3000	5.3000	5.3126
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,419	3.89	30.490000	3:54:16 PM	5.6650	5.3020	5.7000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,584	4.34	-	-	-	-	5.6070
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,614	4.42	-	-	-	-	5.6404
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,662	4.55	-	-	-	-	5.7096
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,746	4.78	1.550000	10:23:20 AM	4.9750	5.3331	5.8200
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,749	4.79	80.564000	3:48:58 PM	5.3300	5.3567	5.6932
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,810	4.96	38.500000	3:13:17 PM	5.8600	5.8618	5.5338
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,839	5.04	184.150000	3:41:18 PM	5.8250	5.8583	5.9793
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,935	5.30	-	-	-	-	6.0128
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,133	5.84	-	-	-	-	6.1716
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,164	5.93	7.700000	11:00:03 AM	6.1250	6.1250	6.4784
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,276	6.23	425.000000	11:53:20 AM	6.3750	6.3750	6.4348
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,390	6.54	-	-	-	-	6.2948
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,427	6.65	-	-	-	-	6.0094
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,556	7.00	62.000000	2:58:27 PM	6.3250	6.3228	6.3250
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,929	8.02	-	-	-	-	6.4214
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,972	8.14	-	-	-	-	6.1521
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,991	8.19	-	-	-	-	6.4252
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,173	8.69	-	-	-	-	6.4364
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,347	9.16	100.191361	3:23:40 PM	6.6000	6.4902	6.4847
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,350	9.17	-	-	-	-	6.3762
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,425	9.38	-	-	-	-	6.4331
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,532	9.67	142.000000	3:34:25 PM	6.3750	6.4069	6.3036
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,545	9.71	-	-	-	-	6.4240
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,573	9.78	1.000000	10:42:36 AM	6.0800	6.0800	6.4220
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,783	10.36	3.000000	10:29:25 AM	6.1800	6.1800	6.3988

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,846	10.53	-	-	-	-	6.3905
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,958	10.84	-	-	-	-	6.3260
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,552	12.46	-	-	-	-	6.3183
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,881	13.36	-	-	-	-	6.3154
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,958	13.57	0.100000	11:57:06 AM	6.6500	6.6500	6.2602
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,246	14.36	-	-	-	-	6.3739
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,477	15.00	1.000000	10:40:43 AM	6.1800	6.1800	6.3728
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,567	15.24	-	-	-	-	6.3746
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,636	15.43	3.000000	11:35:14 AM	6.8000	6.5083	6.3837
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,757	15.76	-	-	-	-	6.3929
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,093	16.68	20.000000	3:35:27 PM	6.3600	6.4050	6.3912
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,687	18.31	8.940000	10:40:16 AM	6.1800	6.4642	6.5344
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,996	19.15	-	-	-	-	6.7178