

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 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	1	0.00	-	-	-	-	-
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	8	0.02	-	-	-	-	1.3023
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	15	0.04	-	-	-	-	1.2750
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	20	0.06	-	-	-	-	1.4573
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	22	0.06	46.104000	3:03:05 PM	1.5000	1.1338	1.1000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	29	0.08	103.619000	3:37:28 PM	1.1500	1.1522	1.1347
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	36	0.10	-	-	-	-	1.2551
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	43	0.12	33.149000	3:05:18 PM	1.2150	1.2157	1.2707
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	49	0.13	-	-	-	-	1.6989
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	50	0.14	22.542000	3:35:39 PM	1.3500	1.3500	1.3578
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	57	0.16	148.678000	3:33:18 PM	1.4050	1.4041	1.3751
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	64	0.18	0.500000	2:17:37 PM	1.3750	1.3750	1.4014
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	71	0.19	5.723000	2:40:55 PM	1.4000	1.4000	1.4620
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	78	0.21	80.228000	3:45:19 PM	1.4500	1.4278	1.5354
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	85	0.23	51.408000	3:02:54 PM	1.4550	1.4591	1.5008
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	91	0.25	230.000000	2:13:58 PM	1.9000	1.9000	1.9000
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	92	0.25	866.455000	3:43:02 PM	1.4810	1.5545	1.5661
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	99	0.27	8.316000	3:02:56 PM	1.3000	1.4283	1.4401
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	106	0.29	0.300000	2:11:09 PM	1.4400	1.4400	1.4866
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	113	0.31	-	-	-	-	1.7469
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	120	0.33	317.000000	11:32:51 AM	1.9500	1.9550	1.9625
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	125	0.34	-	-	-	-	2.3722
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	127	0.35	3.005000	2:21:14 PM	1.9000	1.8515	1.7550
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	134	0.37	3.500000	2:44:52 PM	1.7600	1.7600	1.7455
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	141	0.39	-	-	-	-	1.7842
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	148	0.41	-	-	-	-	1.7831
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	155	0.42	-	-	-	-	1.8087
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	162	0.44	-	-	-	-	1.9056
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	168	0.46	53.737000	3:41:18 PM	1.8700	1.8661	1.8738
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	173	0.47	45.210000	3:12:13 PM	2.6800	2.5503	2.4603
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	175	0.48	-	-	-	-	2.7247
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	176	0.48	50.978000	2:34:44 PM	1.8500	1.8527	1.8400
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	183	0.50	865.898100	3:43:06 PM	1.8800	1.9283	1.8988
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	204	0.56	1.500000	2:44:53 PM	1.8550	1.8550	1.9015
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	211	0.58	3.200000	3:03:52 PM	1.9000	1.8813	1.9370

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RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	218	0.60	-	-	-	-	1.9419
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	225	0.62	1.000000	2:39:21 PM	2.3000	2.3000	1.9461
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	232	0.64	4.000000	2:40:33 PM	2.3000	2.3000	1.9381
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	239	0.65	-	-	-	-	1.9350
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	242	0.66	109.640000	2:59:38 PM	3.1000	3.1755	3.1313
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	246	0.67	2.306000	3:08:14 PM	2.0000	2.0000	1.9651
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	251	0.69	0.200000	2:25:02 PM	3.4950	3.4950	2.9653
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	253	0.69	1.000000	2:40:57 PM	2.3000	2.3000	1.9629
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	267	0.73	-	-	-	-	3.1090
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	274	0.75	-	-	-	-	1.9877
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	281	0.77	-	-	-	-	2.0131
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	295	0.81	-	-	-	-	2.0361
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	302	0.83	3.850000	3:19:54 PM	2.0500	2.0500	2.0341
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	309	0.85	-	-	-	-	2.0361
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	311	0.85	22.000000	2:34:55 PM	3.4700	3.1791	3.3518
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	316	0.87	10.171000	2:42:14 PM	2.3500	2.0716	2.1091
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	323	0.88	-	-	-	-	2.2362
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	349	0.96	-	-	-	-	3.2980
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	358	0.98	21.510000	3:55:54 PM	2.1050	2.1099	2.3339
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	365	1.00	76.543000	3:30:45 PM	2.1500	2.1551	2.4081
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	427	1.17	103.360000	3:33:35 PM	3.6500	3.6442	3.6673
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	453	1.24	-	-	-	-	3.8393
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	496	1.36	-	-	-	-	3.6867
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	634	1.74	9.055000	3:50:14 PM	4.0500	3.8555	3.9599
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	637	1.74	12.250000	3:12:42 PM	4.3150	4.0796	4.0936
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	676	1.85	-	-	-	-	4.1486
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	720	1.97	-	-	-	-	4.2615
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	783	2.14	-	-	-	-	4.3973
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	798	2.19	2.880000	10:32:33 AM	4.3000	4.3399	4.4284
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	856	2.34	-	-	-	-	4.6415
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	881	2.41	-	-	-	-	4.6004
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,028	2.82	27.030000	3:50:06 PM	4.8250	4.8069	4.9824
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,033	2.83	15.000000	3:10:57 PM	5.0000	5.0000	4.9128
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,035	2.83	-	-	-	-	4.9197
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,155	3.16	145.285000	3:47:56 PM	5.0500	5.1857	5.2089

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,183	3.24	-	-	-	-	5.5498
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,224	3.35	-	-	-	-	5.2501
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,264	3.46	-	-	-	-	5.3139
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,315	3.60	-	-	-	-	5.3951
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,341	3.67	363.250000	2:29:26 PM	5.5500	5.7390	5.6702
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,394	3.82	36.000000	3:11:37 PM	5.7750	5.4072	5.3115
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,559	4.27	4.550000	3:11:20 PM	6.0000	6.0005	5.8482
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,589	4.35	-	-	-	-	5.5419
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,637	4.48	-	-	-	-	5.8311
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,721	4.71	2.900000	2:24:49 PM	5.4700	5.5631	5.9569
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,724	4.72	29.944000	3:22:23 PM	5.3500	5.3574	5.4101
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,785	4.89	0.210000	2:50:16 PM	5.6000	5.6000	6.0557
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,814	4.97	15.383000	3:42:35 PM	5.5500	5.5619	6.0935
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,910	5.23	-	-	-	-	6.1179
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,108	5.77	-	-	-	-	6.2795
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,139	5.86	-	-	-	-	6.7114
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,251	6.16	27.300000	3:01:56 PM	6.3500	6.3349	6.3112
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,365	6.48	-	-	-	-	6.4382
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,402	6.58	-	-	-	-	6.5161
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,531	6.93	5.000000	9:35:37 AM	6.5300	6.5300	6.3997
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,904	7.95	-	-	-	-	6.6730
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,947	8.07	-	-	-	-	6.6305
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,966	8.12	-	-	-	-	6.6831
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,148	8.62	-	-	-	-	6.7335
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,322	9.10	-	-	-	-	6.8934
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,325	9.10	-	-	-	-	6.7004
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,400	9.31	-	-	-	-	6.7843
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,507	9.60	136.650000	11:34:16 AM	6.7500	6.7399	6.7263
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,520	9.64	-	-	-	-	6.7972
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,548	9.71	6.600000	2:25:17 PM	6.5200	6.5192	6.8002
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,758	10.29	-	-	-	-	6.7992
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,821	10.46	-	-	-	-	6.7919
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,933	10.77	-	-	-	-	6.7747
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,527	12.39	-	-	-	-	6.7075
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,856	13.30	-	-	-	-	6.6757

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,933	13.51	-	-	-	-	6.6653
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,221	14.29	-	-	-	-	6.6696
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,452	14.93	-	-	-	-	6.6422
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,542	15.17	-	-	-	-	6.6382
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,611	15.36	4.500000	2:44:11 PM	6.7500	6.6678	6.6359
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,732	15.69	-	-	-	-	6.6314
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,068	16.61	5.000000	3:08:09 PM	6.7500	6.7500	6.6048
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,662	18.24	-	-	-	-	6.7500
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,971	19.09	-	-	-	-	6.8029