

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 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	7	0.02	1.000000	11:50:41 AM	1.7000	1.7000	1.2753
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	14	0.04	25.000000	11:10:53 AM	1.2750	1.2750	1.2506
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	19	0.05	14.950000	3:44:03 PM	1.6000	1.6000	1.4608
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	21	0.06	45.974000	3:57:13 PM	1.1250	1.1064	1.1000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	28	0.08	214.689700	2:58:00 PM	1.1500	1.1772	1.1681
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	35	0.10	21.175000	3:58:08 PM	1.2150	1.2505	1.2549
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	42	0.12	11.699000	11:19:48 AM	1.2500	1.2171	1.2506
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	48	0.13	-	-	-	-	1.6985
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	49	0.13	155.304000	2:59:27 PM	1.3500	1.3199	1.3044
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	56	0.15	31.098000	2:45:19 PM	1.6000	1.4308	1.3740
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	63	0.17	9.009000	3:29:58 PM	1.4050	1.3983	1.4014
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	70	0.19	540.136000	3:31:51 PM	1.4300	1.4348	1.4474
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	77	0.21	248.361000	3:29:11 PM	1.4300	1.4421	1.4415
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	84	0.23	14.137000	2:35:51 PM	1.4650	1.4707	1.5689
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	90	0.25	-	-	-	-	1.8680
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	91	0.25	433.978000	3:44:07 PM	1.5500	1.5352	1.5661
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	98	0.27	-	-	-	-	1.4401
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	105	0.29	2.160000	10:46:41 AM	1.4400	1.4400	1.4900
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	112	0.31	7.514000	2:24:46 PM	1.6000	1.5466	1.7456
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	119	0.33	69.251000	2:35:00 PM	1.8800	1.7591	1.8821
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	124	0.34	-	-	-	-	2.4059
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	126	0.35	-	-	-	-	1.7550
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	133	0.36	8.700000	2:34:00 PM	1.9250	1.9193	1.7418
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	140	0.38	0.700000	2:34:25 PM	1.9250	1.9250	1.7812
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	147	0.40	-	-	-	-	1.7845
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	154	0.42	-	-	-	-	1.8120
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	161	0.44	-	-	-	-	1.9041
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	167	0.46	89.672000	3:10:05 PM	1.8700	1.8678	1.8760
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	172	0.47	551.980000	3:46:26 PM	2.7950	2.7017	2.7175
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	174	0.48	3.000000	3:39:21 PM	2.9800	2.9933	2.7405
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	175	0.48	23.255800	2:58:06 PM	1.8550	1.8498	1.8420
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	182	0.50	515.106900	3:45:10 PM	1.8900	1.9129	1.9482
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	203	0.56	0.500000	10:32:09 AM	1.8500	1.8500	1.9145
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	210	0.58	23.024000	2:37:56 PM	1.9350	1.9168	1.9459

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RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	217	0.59	-	-	-	-	1.9496
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	224	0.61	-	-	-	-	1.9527
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	231	0.63	-	-	-	-	1.9447
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	238	0.65	0.600000	10:04:51 AM	2.0000	2.0000	1.9412
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	241	0.66	440.800000	3:17:10 PM	3.1600	3.1904	3.1520
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	245	0.67	21.368000	2:48:50 PM	2.0000	2.0000	1.9677
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	250	0.68	-	-	-	-	2.9884
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	252	0.69	-	-	-	-	1.9649
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	266	0.73	1.600000	10:45:29 AM	3.3800	3.3800	3.1410
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	273	0.75	-	-	-	-	1.9851
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	280	0.77	-	-	-	-	2.0076
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	294	0.81	-	-	-	-	2.0361
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	301	0.82	-	-	-	-	2.0337
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	308	0.84	2.000000	10:21:48 AM	2.0050	2.0050	2.0378
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	310	0.85	96.143000	3:07:57 PM	3.2850	3.3429	3.3837
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	315	0.86	40.950000	3:05:13 PM	2.0100	2.0100	2.1063
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	322	0.88	-	-	-	-	2.2238
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	348	0.95	-	-	-	-	3.3324
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	357	0.98	25.881000	2:30:41 PM	2.1250	2.0844	2.3152
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	364	1.00	90.654000	3:45:26 PM	2.1800	2.1783	2.3937
RPG B 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	426	1.17	30.260000	3:21:47 PM	3.7850	3.7488	3.6681
RPG B 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	452	1.24	442.605000	2:13:02 PM	5.3500	3.8044	3.7860
RPG B 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	495	1.36	-	-	-	-	3.7354
RPG B 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	633	1.73	114.919700	3:05:16 PM	4.1250	3.9086	3.8910
RPG B 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	636	1.74	422.533000	3:53:21 PM	3.9000	4.1356	4.1488
RPG B 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	675	1.85	-	-	-	-	4.2128
RPG B 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	719	1.97	-	-	-	-	4.3296
RPG B 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	782	2.14	-	-	-	-	4.4687
RPG B 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	797	2.18	-	-	-	-	4.5004
RPG B 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	855	2.34	0.200000	11:06:33 AM	5.0000	5.0000	4.7069
RPG B 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	880	2.41	-	-	-	-	4.6755
RPG B 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,027	2.81	70.662000	3:49:43 PM	4.8250	4.8081	5.0490
RPG B 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,032	2.83	10.000000	10:47:05 AM	5.1200	5.1200	4.9937
RPG B 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,034	2.83	-	-	-	-	5.0004

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,154	3.16	281.965000	3:21:12 PM	5.3350	5.1995	5.2224
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,182	3.24	2.800000	10:50:18 AM	5.5000	5.5000	5.5946
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,223	3.35	-	-	-	-	5.3334
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,263	3.46	-	-	-	-	5.3972
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,314	3.60	30.000000	11:03:45 AM	5.2500	5.2500	5.4784
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,340	3.67	18.745000	11:50:00 AM	5.5500	5.5543	5.7114
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,393	3.81	338.200000	3:28:40 PM	5.8000	5.7384	5.7749
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,558	4.27	8.700000	3:17:01 PM	5.5500	5.5500	5.9218
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,588	4.35	-	-	-	-	5.6477
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,636	4.48	-	-	-	-	5.9149
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,720	4.71	2.000000	2:56:06 PM	5.4500	5.4500	6.0381
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,723	4.72	174.170000	3:53:00 PM	5.9800	5.7130	5.3521
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,784	4.88	6.000000	10:52:16 AM	5.9600	5.9600	6.0553
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,813	4.96	8.700000	3:17:36 PM	5.5500	5.5500	6.0684
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,909	5.23	-	-	-	-	6.2018
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,107	5.77	-	-	-	-	6.3622
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,138	5.85	100.100000	3:49:57 PM	6.7500	6.7500	6.7462
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,250	6.16	297.000000	3:52:00 PM	6.7500	6.7604	6.3135
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,364	6.47	-	-	-	-	6.5306
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,401	6.57	-	-	-	-	6.6011
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,530	6.93	321.717000	3:17:59 PM	6.6750	6.6558	6.6551
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,903	7.95	-	-	-	-	6.8032
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,946	8.07	-	-	-	-	6.7692
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,965	8.12	-	-	-	-	6.8187
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,147	8.62	-	-	-	-	6.8817
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,321	9.09	-	-	-	-	6.9846
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,324	9.10	80.000000	3:51:12 PM	7.0500	7.0500	6.7010
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,399	9.31	2.000000	11:13:22 AM	6.6500	6.6500	6.9449
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,506	9.60	275.000000	3:49:26 PM	7.0500	6.9758	6.9669
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,519	9.64	-	-	-	-	6.9605
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,547	9.71	-	-	-	-	6.9642
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,757	10.29	-	-	-	-	6.9607
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,820	10.46	-	-	-	-	6.9503
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,932	10.77	-	-	-	-	6.9280

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RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,526	12.39	-	-	-	-	6.8350
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,855	13.29	-	-	-	-	6.7855
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,932	13.50	-	-	-	-	6.7696
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,220	14.29	-	-	-	-	6.7488
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,451	14.92	0.500000	9:27:00 AM	6.3300	6.3300	6.7029
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,541	15.17	-	-	-	-	6.6915
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,610	15.36	1.000000	9:19:32 AM	6.2800	6.2800	6.6838
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,731	15.69	-	-	-	-	6.6696
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,067	16.61	-	-	-	-	6.6058
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,661	18.24	-	-	-	-	6.7637
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,970	19.08	-	-	-	-	6.8122