

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	2	0.01	-	-	-	-	-
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	9	0.03	-	-	-	-	1.3169
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	14	0.04	1.000000	11:53:30 AM	1.5750	1.5750	1.4683
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	16	0.04	6.003000	10:56:20 AM	1.1200	1.1033	1.1573
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	23	0.06	18.002000	2:17:53 PM	1.5000	1.2292	1.1945
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	30	0.08	-	-	-	-	1.3000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	37	0.10	15.045000	3:11:20 PM	1.3000	1.3000	1.4575
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	43	0.12	-	-	-	-	1.7154
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	44	0.12	41.404000	2:57:40 PM	1.3500	1.3392	1.3066
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	51	0.14	13.992000	11:10:36 AM	1.7000	1.6569	1.4305
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	58	0.16	-	-	-	-	1.4029
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	65	0.18	2.533000	2:44:41 PM	1.4300	1.4300	1.4474
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	72	0.20	122.361000	3:36:28 PM	1.4550	1.4388	1.4378
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	79	0.22	84.038000	2:29:25 PM	1.5700	1.4700	1.5014
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	85	0.23	-	-	-	-	1.9880
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	86	0.24	484.770000	3:42:31 PM	1.5700	1.5771	1.5708
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	93	0.26	432.703300	3:59:59 PM	1.7000	1.7377	1.7295
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	100	0.27	2.500000	3:09:51 PM	1.5000	1.5200	1.5657
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	107	0.29	-	-	-	-	1.7456
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	114	0.31	-	-	-	-	1.8818
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	119	0.33	-	-	-	-	2.4796
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	121	0.33	-	-	-	-	1.7620
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	128	0.35	0.100000	3:09:53 PM	2.1000	2.1000	1.7560
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	135	0.37	-	-	-	-	1.7892
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	142	0.39	-	-	-	-	1.8005
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	149	0.41	-	-	-	-	1.8265
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	156	0.43	-	-	-	-	1.8923
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	162	0.44	8.300000	11:14:44 AM	1.9260	1.9260	1.8933
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	167	0.46	60.920000	3:08:51 PM	2.6000	2.6046	2.6234
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	169	0.46	0.125000	10:42:59 AM	3.0000	3.0000	2.8274
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	170	0.47	63.500000	3:33:25 PM	1.9000	1.9004	1.8889
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	177	0.49	49.672000	3:04:58 PM	1.9200	1.9140	1.9123
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	198	0.54	-	-	-	-	1.9605
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	205	0.56	97.900000	11:19:20 AM	1.8750	1.8750	1.8750

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RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	212	0.58	-	-	-	-	1.9966
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	219	0.60	-	-	-	-	2.0059
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	226	0.62	-	-	-	-	2.0084
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	233	0.64	-	-	-	-	2.0136
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	236	0.65	200.020000	3:09:38 PM	3.2150	3.2295	3.2561
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	240	0.66	8.000000	2:58:52 PM	2.0000	2.0000	2.0100
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	245	0.67	-	-	-	-	3.1070
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	247	0.68	-	-	-	-	2.0428
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	261	0.72	-	-	-	-	3.2190
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	268	0.73	-	-	-	-	2.0773
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	275	0.75	-	-	-	-	2.0891
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	289	0.79	-	-	-	-	2.1030
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	296	0.81	-	-	-	-	2.1260
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	303	0.83	2.000000	2:24:56 PM	2.0050	2.0050	2.1355
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	305	0.84	17.300000	3:31:00 PM	3.4300	3.5369	3.4935
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	310	0.85	0.588000	2:21:11 PM	2.0750	2.0750	2.1842
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	317	0.87	-	-	-	-	2.2628
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	343	0.94	-	-	-	-	3.4344
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	352	0.96	1.050000	2:59:42 PM	2.2800	2.2800	2.4502
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	359	0.98	21.941000	3:43:24 PM	2.2100	2.2103	2.2466
RPG B 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	421	1.15	25.264000	2:53:49 PM	3.7500	3.7830	3.9347
RPG B 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	447	1.22	-	-	-	-	4.0404
RPG B 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	490	1.34	-	-	-	-	3.8186
RPG B 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	628	1.72	0.505000	3:40:28 PM	4.3850	3.8553	4.1946
RPG B 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	631	1.73	22.500000	2:20:45 PM	4.0500	4.0583	4.2406
RPG B 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	670	1.83	-	-	-	-	4.2702
RPG B 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	714	1.96	-	-	-	-	4.3806
RPG B 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	777	2.13	-	-	-	-	4.5149
RPG B 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	792	2.17	2.000000	2:14:27 PM	4.4000	4.4000	4.5449
RPG B 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	850	2.33	-	-	-	-	4.7121
RPG B 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	875	2.40	-	-	-	-	4.7107
RPG B 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,022	2.80	117.700000	3:56:23 PM	4.8500	4.8452	4.8390
RPG B 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,027	2.81	-	-	-	-	5.0129
RPG B 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,029	2.82	-	-	-	-	5.0185

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,149	3.15	104.020000	11:47:19 AM	5.1050	5.0233	5.0882
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,177	3.22	48.000000	3:48:00 PM	5.3500	5.3500	5.3514
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,218	3.34	-	-	-	-	5.3440
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,258	3.44	-	-	-	-	5.4069
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,309	3.58	-	-	-	-	5.4871
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,335	3.66	15.100000	2:19:32 PM	5.6200	5.6207	5.5904
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,388	3.80	4.500000	9:30:46 AM	5.5500	5.5500	5.8527
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,553	4.25	16.626000	11:47:55 AM	5.5100	5.5562	5.8960
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,583	4.33	-	-	-	-	5.7439
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,631	4.47	-	-	-	-	5.9308
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,715	4.70	-	-	-	-	6.0479
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,718	4.70	13.040000	3:35:26 PM	5.4300	5.3797	5.3622
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,779	4.87	-	-	-	-	6.0563
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,808	4.95	74.706000	3:46:26 PM	5.5550	5.7165	6.1409
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,904	5.21	-	-	-	-	6.2337
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,102	5.76	-	-	-	-	6.4059
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,133	5.84	-	-	-	-	6.7649
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,245	6.15	4.100000	3:04:55 PM	6.5000	6.4463	6.6753
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,359	6.46	-	-	-	-	6.5779
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,396	6.56	-	-	-	-	6.5155
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,525	6.91	107.100000	3:51:15 PM	6.6700	6.6171	6.6229
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,898	7.93	-	-	-	-	6.8163
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,941	8.05	-	-	-	-	6.7987
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,960	8.10	-	-	-	-	6.8295
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,142	8.60	-	-	-	-	6.8744
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,316	9.08	4.600000	3:10:25 PM	6.7000	6.7000	6.9680
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,319	9.09	-	-	-	-	6.6972
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,394	9.29	-	-	-	-	6.9201
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,501	9.59	118.331000	11:28:38 AM	6.9550	6.9586	6.9964
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,514	9.62	-	-	-	-	6.9312
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,542	9.70	2.000000	10:03:43 AM	6.5200	6.5200	6.9338
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,752	10.27	-	-	-	-	6.9319
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,815	10.45	-	-	-	-	6.9242
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,927	10.75	2.000000	2:48:00 PM	6.7000	6.7000	6.9081

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RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,521	12.38	-	-	-	-	6.8476
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,850	13.28	-	-	-	-	6.8224
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,927	13.49	-	-	-	-	6.8141
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,215	14.28	-	-	-	-	6.8034
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,446	14.91	-	-	-	-	6.7726
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,536	15.16	-	-	-	-	6.7629
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,605	15.35	-	-	-	-	6.7554
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,726	15.68	-	-	-	-	6.7418
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,062	16.60	-	-	-	-	6.7500
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,656	18.22	55.000000	10:54:14 AM	6.4700	6.4700	6.4647
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,965	19.07	-	-	-	-	6.5101