

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 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	1	0.00	-	-	-	-	-
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	6	0.02	701.500000	3:06:59 PM	2.0500	1.9502	1.9412
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	8	0.02	-	-	-	-	1.9250
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	15	0.04	9.000000	11:50:56 AM	1.5000	1.5000	1.3122
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	22	0.06	2.000000	11:12:32 AM	1.5000	1.5000	1.4618
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	29	0.08	13.781000	2:58:31 PM	1.3250	1.3250	1.4524
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	35	0.10	-	-	-	-	1.9592
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	36	0.10	40.000000	2:26:31 PM	1.8250	1.8250	1.3329
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	43	0.12	15.700800	3:27:04 PM	1.3850	1.3948	1.5090
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	50	0.14	1.701000	2:08:30 PM	1.4000	1.4000	1.4690
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	57	0.16	10.100000	11:59:33 AM	1.4000	1.5465	1.5408
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	64	0.18	11.321000	3:08:29 PM	1.5250	1.5582	1.4566
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	71	0.19	456.663000	2:35:50 PM	1.6900	1.6897	1.6839
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	77	0.21	-	-	-	-	1.9780
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	78	0.21	26.370000	2:38:30 PM	1.6250	1.6250	1.5946
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	85	0.23	13.206000	3:03:00 PM	1.6800	1.6800	1.6400
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	92	0.25	426.608500	3:42:23 PM	1.8250	1.8068	1.8291
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	99	0.27	294.418000	2:36:24 PM	1.8300	1.8291	1.8268
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	106	0.29	-	-	-	-	1.8778
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	111	0.30	-	-	-	-	2.7403
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	113	0.31	-	-	-	-	1.8040
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	120	0.33	-	-	-	-	1.8155
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	127	0.35	-	-	-	-	1.6500
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	134	0.37	-	-	-	-	1.8640
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	141	0.39	-	-	-	-	1.8899
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	148	0.41	0.258000	3:23:29 PM	2.5000	2.5000	1.9339
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	154	0.42	14.812000	2:34:48 PM	2.0500	2.0161	1.9030
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	159	0.44	240.000000	3:31:15 PM	2.7700	2.9580	2.8775
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	161	0.44	100.000000	3:48:02 PM	3.4000	3.4000	3.3275
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	162	0.44	71.783900	2:19:13 PM	2.0100	2.0100	1.9895
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	169	0.46	5.750000	3:45:11 PM	2.0150	2.0150	1.9013
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	176	0.48	284.027000	3:42:19 PM	2.1360	2.1241	2.1227
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	183	0.50	222.508000	3:36:29 PM	2.4000	2.2557	2.4040
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	190	0.52	-	-	-	-	2.0508
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	197	0.54	3.000000	10:36:18 AM	2.0000	2.0000	1.8949

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RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	204	0.56	-	-	-	-	2.0803
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	211	0.58	-	-	-	-	2.0910
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	218	0.60	-	-	-	-	2.0987
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	225	0.62	-	-	-	-	2.1076
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	228	0.62	479.965000	3:44:40 PM	3.5000	3.3463	3.3321
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	232	0.64	1.050000	11:42:03 AM	2.0200	2.0200	2.1146
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	237	0.65	-	-	-	-	3.2567
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	239	0.65	-	-	-	-	2.1339
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	253	0.69	41.620000	2:18:57 PM	3.7000	3.6292	3.4735
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	260	0.71	-	-	-	-	2.1691
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	267	0.73	-	-	-	-	2.1802
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	281	0.77	-	-	-	-	2.2032
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	288	0.79	-	-	-	-	2.2294
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	295	0.81	-	-	-	-	2.2495
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	297	0.81	96.140000	3:29:40 PM	3.6000	3.6298	3.6573
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	302	0.83	-	-	-	-	2.2873
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	309	0.85	-	-	-	-	2.3387
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	335	0.92	-	-	-	-	3.5541
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	344	0.94	-	-	-	-	2.5024
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	351	0.96	-	-	-	-	2.3321
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	358	0.98	616.549000	2:30:38 PM	2.5000	2.4602	2.4600
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	365	1.00	163.016000	3:51:35 PM	2.6350	2.5900	2.6036
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	413	1.13	429.401000	2:34:46 PM	3.6700	3.7441	3.7169
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	439	1.20	863.600000	3:19:47 PM	3.8000	3.7937	3.8338
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	482	1.32	-	-	-	-	3.8960
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	620	1.70	165.545000	3:36:10 PM	4.0500	4.1479	4.1749
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	623	1.71	280.430000	3:59:48 PM	4.4250	4.2707	4.3125
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	662	1.81	-	-	-	-	4.2915
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	706	1.93	-	-	-	-	4.3882
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	769	2.11	-	-	-	-	4.5111
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	784	2.15	1.623762	11:37:47 AM	4.8400	4.8400	4.5380
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	842	2.31	5.000000	3:14:44 PM	4.8250	4.8250	4.6652
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	867	2.37	-	-	-	-	4.6869
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,014	2.78	559.571000	3:30:35 PM	4.9500	4.8468	4.8425
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,019	2.79	5.700000	3:07:38 PM	5.0000	5.1614	4.9589

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,021	2.80	-	-	-	-	4.9631
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,141	3.12	39.288000	3:56:29 PM	5.1000	5.0873	5.1051
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,169	3.20	110.316000	3:47:13 PM	5.1500	5.2606	5.6468
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,210	3.31	-	-	-	-	5.2598
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,250	3.42	-	-	-	-	5.3167
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,301	3.56	-	-	-	-	5.3893
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,327	3.63	202.194000	2:26:43 PM	5.5100	5.5100	5.5797
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,380	3.78	82.900000	3:30:18 PM	5.9250	5.5519	5.6071
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,545	4.23	12.438000	2:37:26 PM	5.6750	5.6466	5.7366
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,575	4.31	0.100000	3:36:26 PM	6.1500	6.1500	5.6845
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,623	4.44	-	-	-	-	5.7960
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,707	4.67	6.700000	2:50:16 PM	5.4550	5.4993	5.8960
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,710	4.68	151.131000	3:30:58 PM	5.3000	5.4131	5.4506
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,771	4.85	-	-	-	-	6.0192
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,800	4.93	16.000000	3:32:15 PM	5.5000	5.5563	5.6576
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,896	5.19	-	-	-	-	6.0830
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,094	5.73	-	-	-	-	6.2601
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,125	5.82	100.000000	2:33:35 PM	6.3000	6.3000	6.3213
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,237	6.13	452.500000	3:55:56 PM	6.5100	6.5297	6.5150
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,351	6.44	-	-	-	-	6.4490
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,388	6.54	0.500000	3:40:28 PM	6.3500	6.3500	6.4499
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,517	6.89	22.000000	3:16:27 PM	6.6000	6.6055	6.6363
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,890	7.91	-	-	-	-	6.7535
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,933	8.03	-	-	-	-	6.7610
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,952	8.08	-	-	-	-	6.7816
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,134	8.58	-	-	-	-	6.8653
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,308	9.06	-	-	-	-	6.9695
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,311	9.07	-	-	-	-	6.7043
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,386	9.27	-	-	-	-	6.9771
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,493	9.56	237.400000	3:49:09 PM	6.9500	6.9850	6.9883
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,506	9.60	-	-	-	-	7.0273
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,534	9.68	3.000000	10:41:39 AM	6.6000	6.6000	7.0390
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,648	9.99	1,008.821000	3:59:39 PM	7.1100	7.1572	7.1511
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,744	10.25	-	-	-	-	7.0919
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,807	10.42	-	-	-	-	7.0942

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RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,919	10.73	11.770000	2:12:59 PM	6.8800	6.8671	7.0973
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,513	12.36	-	-	-	-	7.0475
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,842	13.26	-	-	-	-	6.9904
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,919	13.47	-	-	-	-	6.9724
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,207	14.26	-	-	-	-	6.9173
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,438	14.89	-	-	-	-	6.8681
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,528	15.14	-	-	-	-	6.8518
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,597	15.32	2.000000	2:17:29 PM	6.3500	6.3500	6.8404
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,718	15.66	-	-	-	-	6.8201
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,054	16.58	20.000000	10:41:41 AM	6.7000	6.7000	6.8974
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,648	18.20	-	-	-	-	6.6680
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,957	19.05	-	-	-	-	6.6624