

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 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	05/05/2021	05/04/2022	6	0.02	3.835000	3:39:27 pm	1.0350	1.0350	1.0968
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	05/12/2021	05/11/2022	13	0.04	447.705000	11:42:52 am	1.1850	1.1853	1.1734
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	05/19/2021	05/18/2022	20	0.06	26.478400	3:20:47 pm	1.0800	1.1498	1.1398
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	05/26/2021	05/25/2022	27	0.07	12.000000	3:26:23 pm	1.2250	1.1754	1.0530
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	06/02/2021	06/01/2022	34	0.09	2.540000	9:56:16 am	1.0850	1.0850	1.1100
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	06/09/2021	06/08/2022	41	0.11	502.800000	3:09:33 pm	1.2000	1.1928	1.1862
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	06/16/2021	06/15/2022	48	0.13	-	-	-	-	1.1062
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	06/23/2021	06/22/2022	55	0.15	382.000000	2:55:07 pm	1.2000	1.1682	1.1423
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	06/30/2021	06/29/2022	62	0.17	125.920000	10:20:43 am	1.2000	1.0824	1.1474
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	07/04/2019	07/04/2022	67	0.18	58.490000	2:49:27 pm	1.5750	1.4866	1.4994
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	07/07/2021	07/06/2022	69	0.19	293.387000	2:14:16 pm	1.0800	1.0800	1.2000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	07/14/2021	07/13/2022	76	0.21	184.554000	2:59:40 pm	1.1000	1.1000	1.2206
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	07/21/2021	07/20/2022	83	0.23	271.300000	11:14:17 am	1.2250	1.2248	1.2254
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	07/28/2021	07/27/2022	90	0.25	1,036.293400	3:56:49 pm	1.1505	1.1604	1.1734
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	08/02/2012	08/02/2022	96	0.26	-	-	-	-	1.9566
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	08/04/2021	08/03/2022	97	0.27	537.141000	3:28:05 pm	1.2000	1.2047	1.2196
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	08/11/2021	08/10/2022	104	0.29	411.024000	3:07:11 pm	1.2200	1.2127	1.2100
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	08/18/2021	08/17/2022	111	0.30	28.300000	3:25:26 pm	1.2900	1.2738	1.2889
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	08/25/2021	08/24/2022	118	0.32	10.000000	10:31:27 am	1.3000	1.3000	1.3696
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	09/01/2021	08/31/2022	125	0.34	2.000000	3:23:25 pm	1.2750	1.2750	1.3500
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	09/08/2021	09/07/2022	132	0.36	-	-	-	-	1.3828
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	09/13/2012	09/13/2022	138	0.38	-	-	-	-	2.0841
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	09/15/2021	09/14/2022	139	0.38	47.428000	10:44:09 am	1.3500	1.3500	1.3867
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	09/22/2021	09/21/2022	146	0.40	-	-	-	-	1.4437
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	09/29/2021	09/28/2022	153	0.42	1.000000	9:54:27 am	1.4250	1.4250	1.4662
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/06/2021	10/05/2022	160	0.44	5.000000	10:34:23 am	1.5500	1.5500	1.5361
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	167	0.46	21.280000	3:33:24 pm	1.5750	1.5750	1.5736
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	172	0.47	-	-	-	-	2.1873
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	174	0.48	171.850000	2:59:39 pm	1.5750	1.5997	1.6030
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	181	0.50	233.390000	3:18:24 pm	1.5800	1.5800	1.5536
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/03/2021	11/02/2022	188	0.52	58.700000	2:44:59 pm	1.5700	1.5727	1.5693
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/09/2022	195	0.53	1.200000	11:04:54 am	1.5600	1.5600	1.5557

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RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	202	0.55	150.000000	11:04:18 am	1.6500	1.6500	1.6500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	209	0.57	-	-	-	-	1.5831
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/01/2021	11/29/2022	215	0.59	11.487000	3:11:59 pm	1.5750	1.5750	1.5908
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/04/2017	12/04/2022	220	0.60	208.670000	3:57:49 pm	2.5500	2.5003	2.5152
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/06/2012	12/06/2022	222	0.61	-	-	-	-	2.4379
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/07/2021	12/07/2022	223	0.61	-	-	-	-	1.5946
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	230	0.63	1.000000	10:56:07 am	1.5800	1.5800	1.5859
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	01/05/2022	01/04/2023	251	0.69	-	-	-	-	1.6125
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	01/12/2022	01/11/2023	258	0.71	97.000000	2:25:31 pm	1.6850	1.6771	1.6066
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	01/19/2022	01/18/2023	265	0.73	55.396000	10:32:55 am	1.7000	1.6986	1.6569
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	01/26/2022	01/25/2023	272	0.75	63.393000	10:33:16 am	1.7000	1.7000	1.6611
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	02/02/2022	02/01/2023	279	0.76	148.251000	10:12:41 am	1.7000	1.7000	1.7000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	02/09/2022	02/08/2023	286	0.78	68.939000	10:12:43 am	1.7000	1.7000	1.6970
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	02/11/2020	02/11/2023	289	0.79	12.530000	3:31:32 pm	2.6250	2.5951	2.5671
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	02/16/2022	02/15/2023	293	0.80	-	-	-	-	1.6681
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	02/20/2003	02/20/2023	298	0.82	-	-	-	-	2.5144
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	02/23/2022	02/22/2023	300	0.82	179.429000	10:13:04 am	1.7000	1.7000	1.7000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	03/08/2018	03/08/2023	314	0.86	60.080000	2:37:09 pm	2.7150	2.7125	2.6236
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	03/16/2022	03/15/2023	321	0.88	-	-	-	-	1.7809
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	03/23/2022	03/22/2023	328	0.90	-	-	-	-	1.8016
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	04/06/2022	04/05/2023	342	0.94	-	-	-	-	1.8228
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	04/13/2022	04/12/2023	349	0.96	0.500000	10:19:12 am	1.8500	1.8500	1.8641
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	04/20/2022	04/19/2023	356	0.98	108.210000	3:09:46 pm	1.8600	1.8625	1.8652
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	04/21/2016	04/21/2023	358	0.98	551.170000	3:01:27 pm	2.6900	2.6931	2.6934
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	04/27/2022	04/26/2023	363	0.99	23.473000	3:54:11 pm	1.8875	1.8868	1.8844
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	05/29/2003	05/29/2023	396	1.08	-	-	-	-	2.7515
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	08/15/2013	08/15/2023	474	1.30	149.972240	3:51:06 pm	3.0000	3.0129	3.0125
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	09/10/2020	09/10/2023	500	1.37	270.646000	3:14:46 pm	2.8750	2.8726	2.8737
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	543	1.49	-	-	-	-	3.0703
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	03/09/2021	03/09/2024	681	1.86	621.210000	3:42:44 pm	2.9200	2.9504	2.9427
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	03/12/2019	03/12/2024	684	1.87	20.889000	3:27:06 pm	3.1000	3.1042	3.2292
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	04/20/2017	04/20/2024	723	1.98	1.000000	2:17:30 pm	3.5200	3.5200	3.4606

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	06/03/2004	06/03/2024	767	2.10	-	-	-	-	3.5509
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	08/05/2004	08/05/2024	830	2.27	-	-	-	-	3.6786
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	08/20/2014	08/20/2024	845	2.31	-	-	-	-	3.7115
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	903	2.47	1.953000	3:49:50 pm	3.8655	3.8945	3.8275
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	928	2.54	-	-	-	-	3.8774
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	04/07/2022	04/07/2025	1,075	2.94	1,592.254000	3:57:49 pm	4.3100	4.3379	4.3108
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	04/12/2018	04/12/2025	1,080	2.96	26.300000	3:03:50 pm	4.4000	4.4000	4.2707
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	04/14/2005	04/14/2025	1,082	2.96	-	-	-	-	4.1897
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	08/12/2020	08/12/2025	1,202	3.29	5.440000	3:01:11 pm	4.4000	4.3781	4.4920
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	09/09/2015	09/09/2025	1,230	3.37	92.805000	3:43:00 pm	4.4250	4.4363	4.4579
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,271	3.48	-	-	-	-	4.5224
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,311	3.59	-	-	-	-	4.5920
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	01/19/2006	01/19/2026	1,362	3.73	-	-	-	-	4.6799
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	02/14/2019	02/14/2026	1,388	3.80	63.700000	3:31:45 pm	4.7700	4.7741	5.0000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	04/08/2021	04/08/2026	1,441	3.95	2,698.195000	3:49:32 pm	4.9400	5.0232	4.9558
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	09/20/2016	09/20/2026	1,606	4.40	0.300000	3:01:45 pm	5.1300	5.1300	5.0411
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,636	4.48	50.300000	3:02:26 pm	5.1250	5.0007	5.0000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/07/2006	12/07/2026	1,684	4.61	-	-	-	-	5.1424
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	03/01/2012	03/01/2027	1,768	4.84	0.500000	3:02:40 pm	5.1750	5.1750	5.2515
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	03/04/2022	03/04/2027	1,771	4.85	750.837000	3:59:33 pm	5.1065	5.1010	5.1031
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	05/04/2017	05/04/2027	1,832	5.02	-	-	-	-	5.2785
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/02/2021	06/02/2027	1,861	5.10	18.600000	3:48:43 pm	5.1250	5.1478	5.2445
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	09/06/2007	09/06/2027	1,957	5.36	-	-	-	-	5.4330
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	03/22/2018	03/22/2028	2,155	5.90	-	-	-	-	5.5931
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	04/22/2021	04/22/2028	2,186	5.99	8.200000	2:08:38 pm	5.7600	5.7649	5.7732
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	08/12/2021	08/12/2028	2,298	6.29	1,603.350000	3:50:45 pm	5.7850	5.7802	5.7814
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/04/2008	12/04/2028	2,412	6.60	-	-	-	-	5.7364
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	01/10/2019	01/10/2029	2,449	6.71	-	-	-	-	5.7752
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	05/27/2010	05/27/2030	2,951	8.08	-	-	-	-	5.9485
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	07/09/2020	07/09/2030	2,994	8.20	21.000000	3:49:20 pm	5.8750	5.8750	5.9064
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	07/28/2005	07/28/2030	3,013	8.25	-	-	-	-	5.9650
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	01/26/2006	01/26/2031	3,195	8.75	164.000000	9:07:44 am	6.0750	6.0750	6.0133

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	07/19/2011	07/19/2031	3,369	9.22	34.500000	3:04:16 pm	6.1500	6.1025	6.1711
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	07/22/2021	07/22/2031	3,372	9.23	392.080000	3:56:40 pm	5.9350	5.9842	5.9588
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/05/2006	10/05/2031	3,447	9.44	-	-	-	-	6.0538
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	01/20/2022	01/20/2032	3,554	9.73	795.700000	3:33:52 pm	5.9635	5.9643	5.9691
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	02/02/2012	02/02/2032	3,567	9.77	-	-	-	-	6.0658
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	03/01/2012	03/01/2032	3,595	9.84	16.541390	3:02:02 pm	6.1750	6.1443	6.0688
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	09/27/2012	09/27/2032	3,805	10.42	-	-	-	-	6.0730
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,868	10.59	-	-	-	-	6.0725
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	03/21/2013	03/21/2033	3,980	10.90	82.600000	3:50:54 pm	6.0000	6.0072	6.0000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/05/2009	11/05/2034	4,574	12.52	-	-	-	-	6.0989
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	09/30/2010	09/30/2035	4,903	13.42	-	-	-	-	6.1259
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,980	13.64	42.000000	2:37:16 pm	6.2500	6.2119	6.1328
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	09/29/2011	09/29/2036	5,268	14.42	-	-	-	-	6.1565
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	05/18/2017	05/18/2037	5,499	15.06	-	-	-	-	6.2002
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	08/16/2012	08/16/2037	5,589	15.30	-	-	-	-	6.1738
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,658	15.49	40.000000	2:07:38 pm	6.2000	6.2000	6.2122
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	02/22/2018	02/22/2038	5,779	15.82	-	-	-	-	6.1999
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	01/24/2019	01/24/2039	6,115	16.74	323.010000	2:14:08 pm	6.2000	6.2000	6.2000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	09/09/2015	09/09/2040	6,709	18.37	164.800000	10:51:38 am	6.1500	6.1998	6.1499
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	07/15/2021	07/15/2041	7,018	19.21	8.700000	10:05:16 am	6.2000	6.2000	6.1358