

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 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	6	0.02	-	-	-	-	1.3066
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	13	0.04	-	-	-	-	1.2360
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	20	0.06	-	-	-	-	1.3071
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	27	0.07	-	-	-	-	1.3657
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	34	0.09	-	-	-	-	1.2384
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	39	0.11	18.100000	3:15:35 PM	1.6800	1.5474	1.4544
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	41	0.11	2.993000	3:58:27 PM	1.4800	1.4800	1.3557
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	48	0.13	61.000000	3:38:03 PM	1.5000	1.4992	1.5000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	55	0.15	1.000000	10:23:48 AM	1.2000	1.2000	1.3259
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	62	0.17	219.621000	3:36:13 PM	1.2755	1.3263	1.3383
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	68	0.19	-	-	-	-	1.8228
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	69	0.19	21.090000	10:58:44 AM	1.3000	1.3024	1.3500
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	76	0.21	23.838000	2:55:32 PM	1.4100	1.3890	1.3925
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	83	0.23	325.118000	3:45:32 PM	1.4000	1.4054	1.4134
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	90	0.25	241.017000	3:42:55 PM	1.4100	1.4575	1.4482
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	97	0.27	-	-	-	-	1.4934
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	104	0.29	420.650000	3:32:46 PM	1.4300	1.4282	1.4284
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	110	0.30	-	-	-	-	2.0796
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	111	0.30	-	-	-	-	1.5000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	118	0.32	20.200000	10:27:55 AM	1.5500	1.5525	1.5960
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	125	0.34	-	-	-	-	1.5440
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	132	0.36	858.780000	3:34:09 PM	1.7250	1.7394	1.7331
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	139	0.38	331.262187	3:55:44 PM	1.7300	1.7484	1.7524
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	144	0.39	-	-	-	-	2.4449
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	146	0.40	17.883000	3:54:21 PM	1.7500	1.7500	1.7122
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	153	0.42	50.824000	3:45:24 PM	1.7300	1.7300	1.7453
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	160	0.44	443.270000	3:08:23 PM	1.7560	1.7557	1.7616
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	167	0.46	-	-	-	-	1.7382
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	174	0.48	-	-	-	-	1.7388
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	181	0.50	41.430000	3:42:59 PM	1.6750	1.6905	1.7754
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	187	0.51	62.366000	3:00:44 PM	1.7600	1.7234	1.7624
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	192	0.53	119.670000	3:49:48 PM	2.7500	2.4893	2.4559
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	194	0.53	70.912000	11:37:39 AM	2.6000	2.6000	2.9605
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	195	0.53	6.000000	10:29:40 AM	1.7500	1.7500	1.7833

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RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	202	0.55	2.014000	2:35:14 PM	1.7500	1.7500	1.7843
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	223	0.61	54.519000	3:51:04 PM	1.7650	1.7375	1.7738
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	230	0.63	-	-	-	-	1.8176
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	237	0.65	1.000000	2:41:23 PM	1.7750	1.7750	1.8216
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	244	0.67	-	-	-	-	1.8214
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	251	0.69	-	-	-	-	1.8471
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	258	0.71	46.000000	11:33:30 AM	1.8050	1.8050	1.8488
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	261	0.72	1,235.660000	3:15:11 PM	2.9750	3.1004	3.0220
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	265	0.73	-	-	-	-	1.8613
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	270	0.74	-	-	-	-	2.9677
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	272	0.75	-	-	-	-	1.8647
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	286	0.78	14.000000	2:53:46 PM	3.2000	3.2000	3.1230
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	293	0.80	-	-	-	-	1.9063
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	300	0.82	-	-	-	-	1.9182
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	314	0.86	-	-	-	-	1.9408
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	321	0.88	15.200000	10:46:40 AM	1.9850	1.9850	1.9532
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	328	0.90	23.150000	3:46:01 PM	2.0150	1.9918	1.9367
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	330	0.90	113.866000	3:50:01 PM	3.1250	3.0784	3.1276
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	335	0.92	54.235000	3:46:20 PM	1.9900	1.9915	1.9834
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	342	0.94	24.955000	3:40:29 PM	2.0000	1.9846	1.9988
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	368	1.01	-	-	-	-	3.2767
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	446	1.22	110.052000	2:05:48 PM	2.9250	3.4141	3.5352
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	472	1.29	137.510000	3:46:07 PM	3.7600	3.7332	3.7600
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	515	1.41	-	-	-	-	3.6264
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	653	1.79	595.160000	3:58:38 PM	3.7350	3.7100	3.7186
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	656	1.80	125.880000	2:57:24 PM	4.2550	4.2433	4.2313
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	695	1.90	-	-	-	-	4.0545
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	739	2.02	-	-	-	-	4.1552
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	802	2.20	-	-	-	-	4.2758
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	817	2.24	-	-	-	-	4.3046
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	875	2.40	1.000000	-	-	-	4.7321
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	900	2.46	-	-	-	-	4.4632
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,047	2.87	1,697.463000	3:59:26 PM	4.9800	4.9890	4.9957
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,052	2.88	20.000000	2:34:59 PM	5.1500	5.1500	4.7359

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,054	2.89	-	-	-	-	4.7578
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,174	3.21	96.845000	3:38:05 PM	5.0000	4.8007	4.7247
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,202	3.29	100.000000	3:37:40 PM	5.2700	5.2800	5.2800
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,243	3.40	-	-	-	-	5.0642
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,283	3.51	-	-	-	-	5.1257
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,334	3.65	-	-	-	-	5.2040
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,360	3.72	0.500000	3:44:31 PM	5.2500	5.2500	5.2621
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,413	3.87	7.500000	3:45:41 PM	5.2500	5.3333	5.6476
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,578	4.32	1.200000	2:44:52 PM	5.3000	5.3000	5.5389
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,608	4.40	-	-	-	-	5.5713
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,656	4.53	-	-	-	-	5.6319
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,740	4.76	-	-	-	-	5.7321
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,743	4.77	26.840000	3:22:40 PM	5.3500	5.3337	5.3448
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,804	4.94	10.000000	9:52:19 AM	5.7000	5.7000	5.6573
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,833	5.02	165.945000	3:59:23 PM	5.7000	5.7502	5.8303
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,929	5.28	-	-	-	-	5.9251
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,127	5.82	-	-	-	-	6.0989
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,158	5.91	3.000000	3:38:01 PM	6.2000	6.2000	6.2651
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,270	6.22	-	-	-	-	6.1916
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,384	6.53	-	-	-	-	6.2739
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,421	6.63	-	-	-	-	6.1312
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,550	6.98	115.550000	3:33:45 PM	6.3500	6.4664	6.4869
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,923	8.00	-	-	-	-	6.5973
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,966	8.12	-	-	-	-	6.4124
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,985	8.17	-	-	-	-	6.5691
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,167	8.67	-	-	-	-	6.6323
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,341	9.15	92.250000	3:58:23 PM	6.7500	6.7935	6.5623
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,344	9.16	-	-	-	-	6.4257
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,419	9.36	-	-	-	-	6.6939
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,526	9.65	1,819.060000	3:58:31 PM	6.8250	6.8595	6.8568
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,539	9.69	-	-	-	-	6.7120
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,567	9.77	1.550000	2:22:01 PM	6.2000	6.5871	6.7163
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,777	10.34	-	-	-	-	6.7094
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,840	10.51	-	-	-	-	6.6994

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RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,952	10.82	48.000000	10:25:19 AM	6.5000	6.6000	6.6541
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,546	12.45	-	-	-	-	6.5609
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,875	13.35	-	-	-	-	6.4828
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,952	13.56	-	-	-	-	6.4326
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,240	14.35	-	-	-	-	6.4332
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,471	14.98	-	-	-	-	6.3954
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,561	15.23	-	-	-	-	6.3868
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,630	15.41	1.000000	9:13:20 AM	6.3000	6.3000	6.3847
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,751	15.75	1.000000	2:26:51 PM	6.2050	6.2050	6.3773
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,087	16.67	30.000000	-	-	-	6.3500
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,681	18.29	64.000000	3:47:04 PM	6.5000	6.5938	6.6000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,990	19.14	28.000000	3:35:45 PM	6.5000	6.5000	7.0150