

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	1	0.00	-	-	-	-	-
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	8	0.02	40.000000	11:19:53 AM	1.3000	1.3000	1.1810
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	15	0.04	-	-	-	-	1.2243
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	22	0.06	-	-	-	-	1.3657
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	29	0.08	-	-	-	-	1.1766
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	34	0.09	172.310000	3:07:49 PM	1.4500	1.4640	1.4513
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	36	0.10	4.006000	9:32:48 AM	1.1000	1.1000	1.4005
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	43	0.12	21.505000	11:45:16 AM	1.2300	1.2775	1.2304
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	50	0.14	12.800000	3:03:06 PM	1.2500	1.2172	1.0600
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	57	0.16	69.083000	2:19:56 PM	1.1255	1.1261	1.2101
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	63	0.17	-	-	-	-	1.7955
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	64	0.18	28.243000	11:41:12 AM	1.2850	1.3690	1.3019
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	71	0.19	3.000000	11:24:06 AM	1.3915	1.3905	1.3925
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	78	0.21	115.055000	3:23:20 PM	1.5000	1.3587	1.4126
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	85	0.23	55.150000	3:26:26 PM	1.4000	1.4016	1.4289
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	92	0.25	928.806000	3:47:21 PM	1.4150	1.4148	1.4140
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	99	0.27	158.000000	2:29:02 PM	1.4350	1.4350	1.4310
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	105	0.29	-	-	-	-	2.1344
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	106	0.29	161.666700	2:45:06 PM	1.4300	1.4336	1.4412
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	113	0.31	500.300000	11:11:22 AM	1.5500	1.4501	1.4773
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	120	0.33	-	-	-	-	1.5210
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	127	0.35	182.558300	3:28:34 PM	1.7100	1.6856	1.6668
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	134	0.37	3.536000	2:31:12 PM	1.6750	1.6750	1.7365
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	139	0.38	0.150000	11:42:24 AM	2.6250	2.6250	2.4222
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	141	0.39	50.258000	2:47:16 PM	1.6750	1.6750	1.6790
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	148	0.41	74.778000	2:54:29 PM	1.7350	1.7352	1.7453
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	155	0.42	0.400000	2:08:14 PM	1.7650	1.7650	1.7616
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	162	0.44	-	-	-	-	1.7212
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	169	0.46	0.908000	11:12:04 AM	1.7800	1.7800	1.7388
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	176	0.48	44.810000	11:49:22 AM	1.7650	1.7650	1.8544
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	182	0.50	521.562700	3:45:29 PM	1.7885	1.7694	1.7645
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	187	0.51	1,148.932000	3:32:30 PM	2.4300	2.5301	2.5071
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	189	0.52	0.500000	2:10:53 PM	3.0000	3.0000	2.8609
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	190	0.52	8.337000	2:49:40 PM	1.7850	1.7850	1.7906
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	197	0.54	0.200000	10:57:45 AM	1.7550	1.7550	1.7968

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RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	218	0.60	5.039000	2:49:02 PM	1.7800	1.7800	1.7738
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	225	0.62	35.000000	9:12:59 AM	1.7650	1.7650	1.8391
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	232	0.64	-	-	-	-	1.8469
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	239	0.65	-	-	-	-	1.8523
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	246	0.67	-	-	-	-	1.8735
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	253	0.69	99.096000	3:30:41 PM	1.8750	1.8750	1.8750
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	256	0.70	1,122.450000	3:36:52 PM	2.8500	3.0262	3.0652
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	260	0.71	-	-	-	-	1.8932
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	265	0.73	-	-	-	-	2.9499
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	267	0.73	-	-	-	-	1.8694
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	281	0.77	-	-	-	-	2.9310
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	288	0.79	-	-	-	-	1.9405
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	295	0.81	-	-	-	-	1.9531
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	309	0.85	2.000000	9:50:53 AM	1.9750	1.9750	1.9774
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	316	0.87	3.182000	2:13:44 PM	1.9500	1.9500	2.0000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	323	0.88	146.160000	2:46:48 PM	2.0000	1.9904	2.0000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	325	0.89	232.620000	3:46:12 PM	3.2500	3.1771	3.1913
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	330	0.90	21.724000	3:29:31 PM	2.0050	2.0052	2.0010
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	337	0.92	10.000000	2:12:22 PM	2.0190	2.0190	2.0524
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	363	0.99	-	-	-	-	3.2554
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	441	1.21	7.740000	3:11:48 PM	3.3800	3.4564	3.4648
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	467	1.28	1.630000	9:44:11 AM	3.5000	3.5000	3.5644
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	510	1.40	0.200000	11:43:17 AM	3.7250	3.7250	3.6098
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	648	1.77	13.000000	3:30:42 PM	3.6000	3.6895	3.8186
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	651	1.78	18.827000	2:49:44 PM	4.1000	4.0721	4.2983
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	690	1.89	-	-	-	-	4.0420
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	734	2.01	-	-	-	-	4.1458
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	797	2.18	-	-	-	-	4.2627
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	812	2.22	1.500000	3:20:59 PM	4.2000	4.2000	4.2906
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	870	2.38	127.100000	3:50:35 PM	4.5500	4.5953	4.6076
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	895	2.45	-	-	-	-	4.4446
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,042	2.85	2,925.700000	3:59:13 PM	4.9025	4.9380	4.9165
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,047	2.87	-	-	-	-	4.7156
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,049	2.87	-	-	-	-	4.7303
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,169	3.20	31.515000	2:29:34 PM	5.0000	4.8944	4.7516

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,197	3.28	2.000000	3:54:30 PM	5.2450	5.2450	5.2867
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,238	3.39	-	-	-	-	5.0266
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,278	3.50	-	-	-	-	5.0855
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,329	3.64	-	-	-	-	5.1606
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,355	3.71	-	-	-	-	5.2099
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,408	3.86	2,280.086000	3:58:38 PM	5.2500	5.3512	5.2708
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,573	4.31	-	-	-	-	5.4846
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,603	4.39	-	-	-	-	5.5173
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,651	4.52	-	-	-	-	5.5748
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,735	4.75	-	-	-	-	5.8000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,738	4.76	329.506000	3:59:25 PM	5.4500	5.3324	5.3290
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,799	4.93	464.557000	3:33:55 PM	5.5755	5.5791	5.5783
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,828	5.01	701.990000	3:57:34 PM	5.5000	5.4791	5.4701
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,924	5.27	-	-	-	-	5.8593
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,122	5.81	5.100000	3:49:14 PM	6.0900	6.0900	6.0248
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,153	5.90	6.000000	2:34:57 PM	6.1500	6.1525	6.3633
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,265	6.20	1,165.000000	3:55:26 PM	6.3000	6.2605	6.2600
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,379	6.51	-	-	-	-	6.2002
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,416	6.62	-	-	-	-	6.1225
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,545	6.97	507.500000	3:51:09 PM	6.3750	6.3743	6.3750
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,918	7.99	-	-	-	-	6.5301
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,961	8.11	-	-	-	-	6.4223
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,980	8.16	-	-	-	-	6.5216
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,162	8.66	-	-	-	-	6.5967
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,336	9.13	-	-	-	-	6.6177
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,339	9.14	-	-	-	-	6.5816
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,414	9.35	-	-	-	-	6.6737
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,521	9.64	3,528.942000	3:53:22 PM	6.6775	6.7124	6.7543
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,534	9.68	-	-	-	-	6.6978
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,562	9.75	10.000000	10:37:03 AM	6.0800	6.0900	6.7035
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,772	10.33	-	-	-	-	6.7122
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,835	10.50	-	-	-	-	6.7073
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,947	10.81	-	-	-	-	6.6817
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,541	12.43	-	-	-	-	6.6382
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,870	13.33	-	-	-	-	6.6032

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,947	13.54	-	-	-	-	6.5766
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,235	14.33	-	-	-	-	6.5922
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,466	14.97	-	-	-	-	6.5817
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,556	15.21	1.000000	2:45:42 PM	6.4300	6.4300	6.5800
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,625	15.40	40.000000	10:29:30 AM	6.2050	6.2150	6.5813
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,746	15.73	-	-	-	-	6.5814
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,082	16.65	-	-	-	-	6.5900
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,676	18.28	25.000000	-	-	-	6.6134
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,985	19.12	-	-	-	-	6.8561