

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 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	7	0.02	-	-	-	-	1.1852
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	14	0.04	-	-	-	-	1.2245
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	21	0.06	-	-	-	-	1.3520
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	28	0.08	-	-	-	-	1.1813
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	33	0.09	95.970000	11:15:56 AM	1.5000	1.4911	1.4624
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	35	0.10	4.550000	10:36:35 AM	1.4000	1.4000	1.3825
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	42	0.12	12.820000	2:57:09 PM	1.2300	1.1939	1.2304
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	49	0.13	29.206000	2:55:31 PM	1.1000	1.1161	1.0600
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	56	0.15	54.455000	3:10:26 PM	1.1250	1.1287	1.2121
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	62	0.17	-	-	-	-	1.8076
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	63	0.17	27.000000	2:26:56 PM	1.2850	1.2987	1.3025
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	70	0.19	-	-	-	-	1.3884
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	77	0.21	74.480000	3:20:08 PM	1.4500	1.3815	1.4126
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	84	0.23	3.010000	2:44:44 PM	1.4500	1.4500	1.4289
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	91	0.25	773.491000	3:55:24 PM	1.4250	1.4240	1.4217
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	98	0.27	33.455000	11:41:01 AM	1.3500	1.4119	1.4330
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	104	0.29	-	-	-	-	2.1648
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	105	0.29	11.400000	2:16:10 PM	1.4150	1.4173	1.4412
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	112	0.31	0.110000	2:20:18 PM	1.4500	1.4500	1.4773
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	119	0.33	1.100000	10:38:31 AM	1.5000	1.5000	1.5272
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	126	0.35	79.570000	3:45:07 PM	1.7100	1.6836	1.6668
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	133	0.36	4.500000	10:42:19 AM	1.7450	1.7150	1.7365
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	138	0.38	-	-	-	-	2.4454
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	140	0.38	-	-	-	-	1.6790
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	147	0.40	5.251000	11:50:08 AM	1.7355	1.7350	1.7453
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	154	0.42	-	-	-	-	1.7616
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	161	0.44	-	-	-	-	1.7327
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	168	0.46	2.012000	2:22:52 PM	1.7800	1.7800	1.7528
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	175	0.48	-	-	-	-	1.7958
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	181	0.50	570.180000	3:44:12 PM	1.7957	1.7948	1.7829
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	186	0.51	789.590000	3:39:09 PM	2.4000	2.5057	2.5150
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	188	0.52	1.000000	2:33:33 PM	2.6000	2.6000	2.9195
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	189	0.52	-	-	-	-	1.8111
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	196	0.54	-	-	-	-	1.8178
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	217	0.59	10.504000	2:43:20 PM	1.7850	1.7993	1.7738

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RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	224	0.61	-	-	-	-	1.8606
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	231	0.63	-	-	-	-	1.8689
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	238	0.65	-	-	-	-	1.8749
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	245	0.67	80.715000	2:26:14 PM	1.8750	1.8881	1.8900
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	252	0.69	4.010000	2:32:15 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	255	0.70	91.964000	3:22:55 PM	3.0200	3.0039	3.0758
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	259	0.71	-	-	-	-	1.9153
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	264	0.72	-	-	-	-	2.9854
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	266	0.73	4.000000	10:11:23 AM	1.8800	1.8800	1.8839
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	280	0.77	19.015000	3:42:59 PM	3.1750	3.0171	2.9220
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	287	0.79	-	-	-	-	1.9740
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	294	0.81	2.036000	2:27:36 PM	1.8250	1.8250	1.9927
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	308	0.84	18.000000	2:18:13 PM	1.9000	1.9000	2.0294
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	315	0.86	301.000000	11:20:59 AM	2.0055	2.0000	2.0000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	322	0.88	85.802000	3:36:09 PM	2.0000	2.0010	2.0000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	324	0.89	99.800000	3:47:53 PM	3.2750	3.2027	3.1999
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	329	0.90	68.397000	3:31:23 PM	2.0055	2.0030	2.0009
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	336	0.92	30.250000	2:44:00 PM	2.0500	2.0500	2.2151
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	362	0.99	-	-	-	-	3.3026
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	440	1.21	75.260000	3:48:54 PM	3.7300	3.5986	3.4653
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	466	1.28	5.900000	11:38:06 AM	3.1500	3.2415	3.6215
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	509	1.39	-	-	-	-	3.6571
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	647	1.77	28.930000	3:46:07 PM	3.7800	3.8081	3.9225
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	650	1.78	30.150000	3:35:09 PM	4.2000	4.1491	4.3673
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	689	1.89	3.000000	11:43:49 AM	4.5000	4.5000	4.0882
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	733	2.01	-	-	-	-	4.1922
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	796	2.18	-	-	-	-	4.3106
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	811	2.22	13.010000	3:59:03 PM	4.5500	4.6148	4.3388
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	869	2.38	-	-	-	-	4.6080
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	894	2.45	-	-	-	-	4.4946
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,041	2.85	2,252.163000	3:53:46 PM	4.8700	4.8606	4.8734
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,046	2.86	61.000000	11:55:20 AM	4.8800	4.8800	4.7701
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,048	2.87	-	-	-	-	4.7839
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,168	3.20	39.000000	3:02:02 PM	4.8500	4.8399	4.7534
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,196	3.27	9.200000	2:16:43 PM	5.1250	5.2432	5.2827

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,237	3.39	-	-	-	-	5.0867
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,277	3.50	-	-	-	-	5.1471
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,328	3.64	-	-	-	-	5.2240
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,354	3.71	4.000000	11:47:36 AM	5.3200	5.3200	5.2732
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,407	3.85	1,459.980000	2:48:10 PM	5.2900	5.2839	5.2882
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,572	4.30	57.355000	-	-	-	5.7513
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,602	4.39	-	-	-	-	5.5839
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,650	4.52	-	-	-	-	5.6405
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,734	4.75	-	-	-	-	5.8000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,737	4.76	496.200000	2:33:39 PM	5.3500	5.3571	5.3124
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,798	4.92	439.520000	11:51:54 AM	5.6000	5.5922	5.5845
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,827	5.00	76.130000	3:19:22 PM	5.5000	5.5509	5.9060
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,923	5.27	-	-	-	-	5.9210
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,121	5.81	-	-	-	-	6.0831
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,152	5.89	6.100000	3:05:44 PM	6.1950	6.1975	6.3447
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,264	6.20	840.380000	3:16:35 PM	6.2750	6.2871	6.2350
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,378	6.51	-	-	-	-	6.2553
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,415	6.61	24.700000	3:06:40 PM	6.5000	6.5000	6.1867
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,544	6.97	470.000000	2:48:37 PM	6.3300	6.3461	6.3601
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,917	7.99	-	-	-	-	6.5727
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,960	8.10	-	-	-	-	6.4760
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,979	8.16	-	-	-	-	6.5664
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,161	8.65	-	-	-	-	6.6377
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,335	9.13	80.000000	9:48:30 AM	6.6700	6.6700	6.6696
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,338	9.14	140.000000	9:48:52 AM	6.6700	6.6700	6.6796
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,413	9.34	-	-	-	-	6.6996
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,520	9.64	3,397.280000	3:47:32 PM	6.7200	6.6976	6.7000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,533	9.67	-	-	-	-	6.7114
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,561	9.75	1.500000	3:45:01 PM	6.7750	6.7750	6.7141
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,771	10.32	-	-	-	-	6.7098
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,834	10.50	-	-	-	-	6.7027
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,946	10.80	15.000000	11:34:10 AM	5.9750	5.9750	6.6749
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,540	12.43	-	-	-	-	6.6055
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,869	13.33	-	-	-	-	6.5677
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,946	13.54	-	-	-	-	6.5443

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,234	14.33	-	-	-	-	6.6000
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,465	14.96	1.090000	9:29:13 AM	6.2800	6.2800	6.5575
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,555	15.21	-	-	-	-	6.5604
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,624	15.40	2.200000	2:46:52 PM	6.7000	6.7818	6.5654
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,745	15.73	-	-	-	-	6.5721
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,081	16.65	339.120000	10:35:30 AM	6.2000	6.2000	6.5950
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,675	18.28	-	-	-	-	6.6553
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,984	19.12	-	-	-	-	6.8686