

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	2	0.01	-	-	-	-	-
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	9	0.03	-	-	-	-	1.2618
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	16	0.04	-	-	-	-	1.3396
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	23	0.06	-	-	-	-	1.2355
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	28	0.08	120.200000	11:33:44 AM	1.4750	1.4709	1.4635
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	30	0.08	12.043000	10:40:45 AM	1.1000	1.1000	1.2894
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	37	0.10	3.525000	3:46:26 PM	1.1000	1.1287	1.2316
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	44	0.12	1.000000	10:42:53 AM	1.2150	1.2150	1.2549
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	51	0.14	20.000000	9:31:15 AM	1.3000	1.3000	1.2585
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	57	0.16	-	-	-	-	1.7742
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	58	0.16	230.106000	3:31:36 PM	1.3250	1.3846	1.3778
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	65	0.18	21.464000	2:23:14 PM	1.3550	1.3732	1.4043
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	72	0.20	640.060000	2:55:38 PM	1.3750	1.4266	1.4286
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	79	0.22	600.500000	3:47:09 PM	1.4650	1.4575	1.4550
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	86	0.24	122.980000	2:15:36 PM	1.4250	1.4123	1.4221
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	93	0.26	647.861000	3:56:54 PM	1.3750	1.4194	1.4167
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	99	0.27	-	-	-	-	2.1972
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	100	0.27	608.050000	2:56:08 PM	1.4350	1.4340	1.4326
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	107	0.29	51.703000	3:25:27 PM	1.2500	1.4046	1.4500
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	114	0.31	-	-	-	-	1.4575
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	121	0.33	68.937000	2:12:31 PM	1.7250	1.7005	1.7000
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	128	0.35	-	-	-	-	1.7186
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	133	0.36	-	-	-	-	2.4343
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	135	0.37	1.900000	10:04:20 AM	1.7500	1.7500	1.6750
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	142	0.39	-	-	-	-	1.7276
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	149	0.41	55.036000	3:05:14 PM	1.7650	1.7618	1.7615
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	156	0.43	-	-	-	-	1.7473
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	163	0.45	-	-	-	-	1.7722
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	170	0.47	-	-	-	-	1.7987
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	176	0.48	64.052000	3:24:23 PM	1.8200	1.8247	1.9217
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	181	0.50	88.680000	3:19:00 PM	2.4600	2.5622	2.5811
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	183	0.50	-	-	-	-	2.8291
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	184	0.50	53.624000	3:15:27 PM	1.8200	1.8196	1.8200
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	191	0.52	11.006000	3:47:16 PM	1.9000	1.8867	1.8559
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	212	0.58	0.500000	10:46:44 AM	1.8500	1.8500	1.8126

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RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	219	0.60	-	-	-	-	1.8854
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	226	0.62	-	-	-	-	1.8913
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	233	0.64	3.900000	10:54:33 AM	1.9035	1.9035	1.8959
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	240	0.66	-	-	-	-	1.8900
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	247	0.68	3.219000	2:31:05 PM	1.8500	1.8500	1.8750
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	250	0.68	69.437000	2:48:56 PM	2.9850	3.0387	3.0245
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	254	0.70	2.000000	11:47:41 AM	1.8550	1.8550	1.9230
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	259	0.71	-	-	-	-	2.9595
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	261	0.72	1.020000	2:49:20 PM	1.9900	1.9900	1.9144
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	275	0.75	22.600000	2:18:52 PM	2.9600	2.9614	3.0024
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	282	0.77	-	-	-	-	1.9725
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	289	0.79	-	-	-	-	1.9966
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	303	0.83	4.730000	11:14:41 AM	2.0000	1.9891	2.0444
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	310	0.85	-	-	-	-	2.0000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	317	0.87	3.207000	2:35:50 PM	2.0000	2.0000	2.0028
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	319	0.87	28.000000	2:17:19 PM	3.1000	3.1250	3.3435
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	324	0.89	22.346000	3:27:12 PM	2.0050	2.0088	2.0006
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	331	0.91	2.090000	3:10:28 PM	2.2689	2.2590	2.2705
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	357	0.98	-	-	-	-	3.2678
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	435	1.19	3.400000	11:15:06 AM	3.4000	3.3672	3.3539
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	461	1.26	1.000000	3:46:47 PM	3.3250	3.3250	3.7796
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	504	1.38	-	-	-	-	3.6204
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	642	1.76	77.100000	3:00:56 PM	3.8500	3.7255	3.7124
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	645	1.77	729.200000	3:07:52 PM	4.1250	4.0610	4.0750
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	684	1.87	-	-	-	-	4.0450
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	728	1.99	-	-	-	-	4.1488
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	791	2.17	-	-	-	-	4.2691
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	806	2.21	0.300000	9:45:11 AM	4.7000	4.7000	4.2976
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	864	2.37	-	-	-	-	4.6099
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	889	2.43	-	-	-	-	4.4546
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,036	2.84	405.336000	3:29:40 PM	4.7850	4.8029	4.8239
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,041	2.85	0.740000	3:26:49 PM	4.9500	4.9500	4.7361
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,043	2.86	-	-	-	-	4.7459
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,163	3.18	6.205000	3:04:24 PM	4.7700	4.8843	4.9271
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,191	3.26	3.898000	11:54:43 AM	5.1500	5.1500	5.2794

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,232	3.37	-	-	-	-	5.0572
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,272	3.48	-	-	-	-	5.1192
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,323	3.62	30.000000	3:08:24 PM	5.4300	5.4300	5.1983
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,349	3.69	3.836000	3:25:15 PM	5.2500	5.2500	5.1939
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,402	3.84	10.230000	3:53:43 PM	5.3300	5.3045	5.2933
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,567	4.29	-	-	-	-	5.7582
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,597	4.37	-	-	-	-	5.4495
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,645	4.50	-	-	-	-	5.6281
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,729	4.73	-	-	-	-	5.7902
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,732	4.74	59.810000	3:51:58 PM	5.3000	5.3422	5.3432
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,793	4.91	-	-	-	-	5.7765
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,822	4.99	240.905000	2:28:13 PM	5.5150	5.7831	5.8200
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,918	5.25	-	-	-	-	5.9183
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,116	5.79	-	-	-	-	6.0861
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,147	5.88	0.500000	3:36:39 PM	6.0000	6.0000	6.1759
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,259	6.19	18.596000	3:36:40 PM	6.0000	6.2755	6.2441
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,373	6.50	-	-	-	-	6.2689
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,410	6.60	9.760000	2:27:00 PM	6.6000	6.6000	6.2375
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,539	6.95	-	-	-	-	6.5375
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,912	7.97	-	-	-	-	6.5925
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,955	8.09	-	-	-	-	6.4953
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,974	8.14	-	-	-	-	6.5988
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,156	8.64	-	-	-	-	6.6691
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,330	9.12	-	-	-	-	6.6897
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,333	9.13	-	-	-	-	6.6842
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,408	9.33	-	-	-	-	6.7289
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,515	9.62	20.730000	3:46:51 PM	6.7200	6.7010	6.7259
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,528	9.66	-	-	-	-	6.7379
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,556	9.74	-	-	-	-	6.7400
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,766	10.31	-	-	-	-	6.7348
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,829	10.48	-	-	-	-	6.7279
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,941	10.79	-	-	-	-	6.7064
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,535	12.42	-	-	-	-	6.6246
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,864	13.32	-	-	-	-	6.5787
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,941	13.53	-	-	-	-	6.5609

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,229	14.32	-	-	-	-	6.5999
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,460	14.95	-	-	-	-	6.5653
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,550	15.20	-	-	-	-	6.5709
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,619	15.38	-	-	-	-	6.5775
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,740	15.72	-	-	-	-	6.5878
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,076	16.64	-	-	-	-	6.5985
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,670	18.26	1.000000	10:35:24 AM	6.2800	6.2800	6.7313
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,979	19.11	-	-	-	-	6.8543