

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 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	6	0.02	-	-	-	-	1.4846
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	13	0.04	20.000000	10:54:42 AM	1.2100	1.2100	1.2344
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	20	0.06	38.814400	3:48:00 PM	1.6000	1.4995	1.5255
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	26	0.07	-	-	-	-	2.4056
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	27	0.07	10.310000	3:06:52 PM	1.3650	1.3365	1.3508
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	34	0.09	-	-	-	-	1.3850
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	41	0.11	46.044000	3:43:29 PM	1.4000	1.3891	1.5650
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	48	0.13	18.200000	11:42:34 AM	1.4000	1.4593	1.4741
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	55	0.15	-	-	-	-	1.5695
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	62	0.17	76.317000	11:18:00 AM	1.7500	1.7828	1.7602
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	68	0.19	-	-	-	-	2.4514
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	69	0.19	1,928.979000	3:22:35 PM	1.8500	1.8473	1.8529
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	76	0.21	-	-	-	-	1.8357
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	83	0.23	10.000000	3:20:19 PM	1.8750	1.8750	1.8231
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	90	0.25	353.365700	3:51:47 PM	1.8150	1.8417	1.8567
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	97	0.27	5.162000	2:30:34 PM	1.9000	1.9000	1.8922
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	102	0.28	-	-	-	-	2.8661
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	104	0.29	535.961000	3:30:26 PM	1.8700	1.8960	1.8917
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	111	0.30	619.992000	2:27:50 PM	1.9000	1.9247	1.9250
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	118	0.32	1.500000	2:15:19 PM	1.8500	1.8500	1.8437
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	125	0.34	-	-	-	-	2.0425
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	132	0.36	-	-	-	-	2.0819
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	139	0.38	18.597000	3:29:40 PM	2.0500	2.0556	2.1286
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	145	0.40	106.859000	3:56:56 PM	2.0600	2.0694	2.0700
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	150	0.41	138.374000	3:53:30 PM	2.9350	2.9231	2.6354
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	152	0.42	-	-	-	-	3.3104
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	153	0.42	19.207000	2:17:50 PM	2.0000	2.0740	2.0745
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	160	0.44	24.914500	3:53:46 PM	2.2000	2.3003	2.2005
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	167	0.46	10.000000	11:05:57 AM	2.4500	2.4500	2.3577
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	174	0.48	17.807000	3:46:21 PM	2.4250	2.4327	2.4480
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	181	0.50	403.026945	3:52:52 PM	2.5550	2.5608	2.5837
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	188	0.52	-	-	-	-	2.4749
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	195	0.53	3.000000	2:21:01 PM	2.0000	2.0000	2.3787
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	202	0.55	-	-	-	-	2.3847
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	209	0.57	10.500000	2:46:14 PM	2.5000	2.5000	2.3894

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RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	216	0.59	-	-	-	-	2.1000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	219	0.60	806.855000	3:41:36 PM	3.4150	3.3443	3.3583
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	223	0.61	-	-	-	-	2.3991
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	228	0.62	-	-	-	-	3.3717
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	230	0.63	3.033000	10:29:47 AM	2.6950	2.6950	2.4087
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	244	0.67	2,114.400000	2:52:38 PM	3.4550	3.5934	3.4057
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	251	0.69	-	-	-	-	2.4279
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	258	0.71	-	-	-	-	2.4340
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	272	0.75	-	-	-	-	2.4405
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	279	0.76	-	-	-	-	2.4556
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	286	0.78	-	-	-	-	2.4715
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	288	0.79	19.190000	2:42:27 PM	3.7000	3.6276	3.6784
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	293	0.80	-	-	-	-	2.4947
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	300	0.82	-	-	-	-	2.5235
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	326	0.89	-	-	-	-	3.6470
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	335	0.92	-	-	-	-	2.6292
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	342	0.94	-	-	-	-	2.5430
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	349	0.96	-	-	-	-	2.4834
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	356	0.98	24.880000	3:14:30 PM	2.6800	2.6800	2.6428
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	363	0.99	289.604000	3:50:03 PM	2.7050	2.7043	2.6986
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	404	1.11	140.200000	3:57:11 PM	3.8500	4.0169	4.0877
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	430	1.18	37.681000	3:40:03 PM	3.9500	3.9297	4.1948
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	473	1.30	-	-	-	-	3.9747
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	611	1.67	61.450000	3:54:23 PM	4.0350	4.2252	4.2217
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	614	1.68	32.400000	11:49:09 AM	4.1500	4.1907	4.0350
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	653	1.79	4.000000	10:40:41 AM	4.2750	4.4000	4.3526
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	697	1.91	-	-	-	-	4.4450
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	760	2.08	-	-	-	-	4.5713
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	775	2.12	12.500000	3:20:57 PM	4.8300	4.7660	4.5997
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	833	2.28	2.000000	11:55:13 AM	4.9000	4.8775	4.7192
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	858	2.35	-	-	-	-	4.7571
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,005	2.75	172.701000	3:54:30 PM	4.7300	4.8097	4.8103
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,010	2.77	2.880000	3:54:05 PM	5.0850	5.0676	4.9948
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,012	2.77	-	-	-	-	5.0491
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,132	3.10	67.919000	3:32:01 PM	5.4000	5.1758	5.0046

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,160	3.18	30.450000	3:20:34 PM	5.2500	5.1751	5.4127
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,201	3.29	-	-	-	-	5.3552
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,241	3.40	-	-	-	-	5.4111
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,292	3.54	-	-	-	-	5.4825
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,318	3.61	1,853.640000	3:48:56 PM	5.8800	5.8723	5.8722
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,371	3.75	27.900000	11:28:08 AM	5.8000	5.6940	5.8221
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,536	4.21	2.100000	3:36:05 PM	6.0000	6.0048	5.7985
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,566	4.29	1.500000	10:40:19 AM	6.0000	6.0000	5.7909
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,614	4.42	-	-	-	-	5.8588
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,698	4.65	-	-	-	-	5.9385
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,701	4.66	14.360000	2:27:22 PM	5.3500	5.3584	6.0000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,762	4.82	2.700000	2:58:46 PM	6.0000	5.9630	5.8438
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,791	4.90	23.555000	2:59:07 PM	5.8500	5.8132	5.7975
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,887	5.17	12.100000	9:50:23 AM	6.0000	6.0000	6.0975
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,085	5.71	-	-	-	-	6.2435
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,116	5.79	338.640000	3:07:10 PM	6.0500	6.1701	6.1704
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,228	6.10	7.040000	3:07:25 PM	6.0650	6.2664	6.2279
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,342	6.41	-	-	-	-	6.4028
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,379	6.51	-	-	-	-	6.7175
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,508	6.87	24.600000	2:57:31 PM	6.5350	6.5091	6.5903
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,881	7.89	-	-	-	-	6.6588
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,924	8.01	-	-	-	-	6.6714
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,943	8.06	-	-	-	-	6.6831
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,125	8.56	-	-	-	-	6.7488
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,299	9.03	-	-	-	-	6.8197
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,302	9.04	0.720000	10:31:28 AM	6.8500	6.8500	6.7396
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,377	9.25	-	-	-	-	6.8241
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,484	9.54	251.730000	3:12:37 PM	6.8750	6.8688	6.8633
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,497	9.57	-	-	-	-	6.8466
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,525	9.65	4.000000	2:16:31 PM	6.6550	6.6550	6.8518
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,639	9.96	2,124.100000	3:59:35 PM	6.9350	6.9220	6.9251
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,735	10.23	-	-	-	-	6.8688
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,798	10.40	-	-	-	-	6.8636
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,910	10.71	5.706000	3:20:29 PM	6.9000	6.9851	6.8538
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,504	12.33	-	-	-	-	6.8020

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,833	13.23	-	-	-	-	6.7799
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,910	13.44	-	-	-	-	6.7781
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,198	14.23	-	-	-	-	6.7856
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,429	14.86	-	-	-	-	6.8075
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,519	15.11	-	-	-	-	6.8171
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,588	15.30	3.000000	11:38:54 AM	6.6000	6.7333	6.8249
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,709	15.63	-	-	-	-	6.8386
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,045	16.55	0.500000	11:55:43 AM	6.6300	6.6300	6.9443
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,639	18.18	0.443000	11:37:10 AM	7.0000	7.0000	6.8139
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,948	19.02	-	-	-	-	6.7841