

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 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	6	0.02	-	-	-	-	1.2441
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	13	0.04	-	-	-	-	1.2306
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	19	0.05	-	-	-	-	2.7554
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	20	0.06	4.290000	10:55:06 AM	1.3500	1.3500	1.3504
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	27	0.07	-	-	-	-	1.4023
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	34	0.09	3.201000	10:37:57 AM	1.3850	1.3922	1.5393
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	41	0.11	68.733000	2:04:47 PM	1.4000	1.4105	1.5295
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	48	0.13	59.597000	3:28:38 PM	1.5000	1.5246	1.5612
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	55	0.15	-	-	-	-	1.6450
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	61	0.17	-	-	-	-	2.9438
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	62	0.17	244.349000	3:29:53 PM	1.7850	1.7318	1.7529
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	69	0.19	-	-	-	-	1.8351
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	76	0.21	-	-	-	-	1.8407
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	83	0.23	-	-	-	-	1.9779
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	90	0.25	1,000.451000	3:54:12 PM	2.2000	1.9681	2.0629
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	95	0.26	-	-	-	-	3.3575
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	97	0.27	18.263000	2:28:12 PM	1.8600	1.8600	1.8844
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	104	0.29	-	-	-	-	1.8693
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	111	0.30	47.458000	3:17:30 PM	1.9000	1.9302	1.9621
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	118	0.32	-	-	-	-	2.0933
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	125	0.34	-	-	-	-	2.1448
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	132	0.36	1.200000	11:10:52 AM	2.3000	2.3000	2.1999
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	138	0.38	14.000000	2:23:42 PM	2.0600	2.0600	2.0700
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	143	0.39	342.690000	3:12:56 PM	3.3000	3.2434	3.1719
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	145	0.40	0.800000	2:37:05 PM	3.0000	3.1500	3.2297
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	146	0.40	10.900000	2:26:45 PM	2.1000	2.1000	2.2000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	153	0.42	1.534000	2:57:02 PM	2.2000	2.2000	2.2287
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	160	0.44	6.000000	9:55:34 AM	2.1150	2.2075	2.3787
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	167	0.46	14.610000	3:41:15 PM	2.4550	2.4503	2.4483
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	174	0.48	10.000000	11:37:51 AM	2.6350	2.6350	2.6996
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	181	0.50	227.127000	3:48:40 PM	2.7750	2.7474	2.7766
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	188	0.52	1.000000	9:56:22 AM	2.7000	2.7000	2.5733
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	195	0.53	-	-	-	-	2.5785
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	202	0.55	-	-	-	-	2.5831
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	209	0.57	-	-	-	-	2.4406

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	212	0.58	306.290000	3:49:39 PM	3.6750	3.6626	3.6668
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	216	0.59	-	-	-	-	2.5924
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	221	0.61	-	-	-	-	3.6383
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	223	0.61	-	-	-	-	2.5993
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	237	0.65	172.500000	2:47:02 PM	4.0300	3.7524	3.7578
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	244	0.67	-	-	-	-	2.6156
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	251	0.69	-	-	-	-	2.6208
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	265	0.73	-	-	-	-	2.6285
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	272	0.75	-	-	-	-	2.6338
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	279	0.76	6.800000	2:25:03 PM	2.5000	2.5000	2.6474
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	281	0.77	138.024000	3:39:14 PM	3.7000	3.8045	3.7129
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	286	0.78	-	-	-	-	2.6683
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	293	0.80	-	-	-	-	2.6920
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	319	0.87	0.300000	3:38:26 PM	4.2500	4.2500	3.8670
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	328	0.90	-	-	-	-	2.7913
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	335	0.92	-	-	-	-	2.7575
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	342	0.94	-	-	-	-	2.7370
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	349	0.96	2.000000	2:27:52 PM	2.7300	2.7300	2.7051
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	356	0.98	5.100000	10:20:28 AM	2.9000	2.9000	2.8552
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	363	0.99	82.314000	3:48:47 PM	2.9500	2.8959	2.8889
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	397	1.09	304.762000	3:20:42 PM	4.5000	4.3801	4.2797
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	423	1.16	5.528000	2:41:32 PM	4.5000	4.2931	4.1183
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	466	1.28	-	-	-	-	4.1546
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	604	1.65	120.510000	3:47:53 PM	4.3050	4.4468	4.4487
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	607	1.66	37.520000	2:41:24 PM	4.7000	4.2950	4.3998
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	646	1.77	-	-	-	-	4.4891
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	690	1.89	-	-	-	-	4.5709
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	753	2.06	-	-	-	-	4.6824
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	768	2.10	1.000000	11:20:30 AM	4.7500	4.7500	4.7066
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	826	2.26	9.000000	11:23:47 AM	4.7000	4.7317	5.0009
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	851	2.33	-	-	-	-	4.8404
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	998	2.73	110.940000	3:51:29 PM	4.8050	4.8680	4.8822
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,003	2.75	-	-	-	-	5.0601
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,005	2.75	-	-	-	-	5.0886
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,125	3.08	7.718000	11:36:29 AM	5.2500	5.0848	4.9508

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,153	3.16	4.030000	3:55:58 PM	5.4050	5.2152	5.4812
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,194	3.27	-	-	-	-	5.3612
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,234	3.38	-	-	-	-	5.4127
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,285	3.52	-	-	-	-	5.4783
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,311	3.59	1,946.904000	3:18:49 PM	5.9000	5.8509	5.8463
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,364	3.73	10.000000	2:26:13 PM	5.7150	5.7075	5.9088
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,529	4.19	98.225000	3:28:48 PM	5.6500	5.7917	5.8284
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,559	4.27	5.000000	2:25:45 PM	5.6500	5.6500	5.7870
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,607	4.40	-	-	-	-	5.8452
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,691	4.63	-	-	-	-	5.9275
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,694	4.64	217.320000	11:50:54 AM	5.2800	5.4566	5.4351
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,755	4.81	0.500000	2:32:30 PM	5.9500	5.9500	6.0974
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,784	4.88	9.864000	3:50:16 PM	6.2100	6.1076	5.9041
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,880	5.15	-	-	-	-	6.0943
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,078	5.69	-	-	-	-	6.2343
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,109	5.77	-	-	-	-	6.1983
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,221	6.08	5.000000	2:41:49 PM	6.5500	6.2742	6.3160
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,335	6.39	-	-	-	-	6.3824
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,372	6.49	698.590000	3:51:02 PM	6.6500	6.5900	6.5780
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,501	6.85	-	-	-	-	6.5100
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,874	7.87	-	-	-	-	6.5972
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,917	7.99	-	-	-	-	6.6092
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,936	8.04	-	-	-	-	6.6173
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,118	8.54	-	-	-	-	6.6674
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,292	9.01	-	-	-	-	6.7200
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,295	9.02	-	-	-	-	6.7553
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,370	9.23	-	-	-	-	6.7280
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,477	9.52	50.000000	11:20:12 AM	6.7600	6.7600	6.6715
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,490	9.56	-	-	-	-	6.7482
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,518	9.63	-	-	-	-	6.7529
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,632	9.94	70.665000	2:28:46 PM	6.7100	6.7523	6.7453
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,728	10.21	-	-	-	-	6.7760
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,791	10.38	-	-	-	-	6.7764
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,903	10.69	-	-	-	-	6.7768
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,497	12.31	-	-	-	-	6.7824

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,826	13.21	-	-	-	-	6.7897
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,903	13.42	-	-	-	-	6.7922
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,191	14.21	-	-	-	-	6.8047
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,422	14.85	-	-	-	-	6.8156
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,512	15.09	-	-	-	-	6.8197
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,581	15.28	0.300000	2:24:33 PM	6.7750	6.7750	6.8222
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,702	15.61	-	-	-	-	6.8266
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,038	16.53	-	-	-	-	6.8783
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,632	18.16	-	-	-	-	6.8277
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,941	19.00	-	-	-	-	6.8389