

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 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	7	0.02	10.538000	10:17:12 AM	1.7000	1.9858	1.2306
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	13	0.04	361.000000	3:09:17 PM	3.4000	3.4000	3.4000
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	14	0.04	191.028000	3:34:35 PM	2.0000	1.9801	2.0000
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	21	0.06	-	-	-	-	1.7263
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	28	0.08	5.000000	9:34:47 AM	1.6500	1.6500	2.1865
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	35	0.10	6.100000	10:28:07 AM	1.7500	1.8402	1.5297
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	42	0.12	94.813000	3:42:57 PM	2.0000	1.9803	2.0000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	49	0.13	9.040000	2:23:08 PM	1.7525	1.6445	1.6450
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	55	0.15	-	-	-	-	3.4971
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	56	0.15	1.860000	3:02:02 PM	1.6000	1.6000	1.7565
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	63	0.17	-	-	-	-	1.8928
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	70	0.19	5.000000	11:53:09 AM	1.9000	1.9000	2.0152
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	77	0.21	10.000000	10:23:44 AM	2.5000	2.5000	2.0637
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	84	0.23	745.025000	3:59:48 PM	2.0250	2.1008	2.0798
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	89	0.24	-	-	-	-	3.7939
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	91	0.25	4,088.588400	3:49:24 PM	2.2510	2.2616	2.2617
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	98	0.27	6.500000	10:40:56 AM	2.5000	2.5000	1.8752
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	105	0.29	-	-	-	-	2.0555
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	112	0.31	-	-	-	-	2.2499
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	119	0.33	-	-	-	-	2.2996
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	126	0.35	-	-	-	-	2.3514
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	132	0.36	5.341000	3:35:50 PM	2.1000	2.2148	2.6795
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	137	0.38	399.876000	3:37:55 PM	3.6500	3.7642	3.8779
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	139	0.38	359.369000	11:24:55 AM	3.9900	3.9151	4.0160
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	140	0.38	8.000000	11:22:02 AM	2.1500	2.1500	2.2362
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	147	0.40	-	-	-	-	2.4313
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	154	0.42	67.185000	2:44:55 PM	2.8000	2.4983	2.4250
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	161	0.44	35.399000	3:47:35 PM	2.5500	2.6066	2.4432
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	168	0.46	53.331000	3:27:16 PM	2.8100	2.8038	2.6937
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	175	0.48	17.940000	3:12:16 PM	2.9000	2.8454	2.7845
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	182	0.50	1,993.592000	3:49:43 PM	2.8760	2.9047	2.9042
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	189	0.52	1.655000	11:22:22 AM	2.6575	2.6575	2.7502
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	196	0.54	-	-	-	-	2.7479
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	203	0.56	2.029700	11:41:58 AM	2.4250	2.4250	2.6642
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	206	0.56	686.843000	3:49:34 PM	4.0000	4.0144	4.0203

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RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	210	0.58	5.020000	2:45:40 PM	2.1000	2.1000	2.7432
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	215	0.59	-	-	-	-	3.9612
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	217	0.59	-	-	-	-	2.7422
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	231	0.63	23.700000	2:17:17 PM	4.0000	4.0304	3.7184
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	238	0.65	-	-	-	-	2.7364
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	245	0.67	-	-	-	-	2.7345
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	259	0.71	-	-	-	-	2.7289
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	266	0.73	-	-	-	-	2.7269
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	273	0.75	-	-	-	-	2.7243
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	275	0.75	551.399999	3:40:46 PM	4.2000	4.1975	4.1808
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	280	0.77	-	-	-	-	2.7459
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	287	0.79	-	-	-	-	2.7725
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	313	0.86	-	-	-	-	4.1167
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	322	0.88	2.000000	11:29:57 AM	3.1000	3.1000	2.8949
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	329	0.90	-	-	-	-	2.8897
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	336	0.92	-	-	-	-	2.8919
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	343	0.94	-	-	-	-	2.9167
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	350	0.96	1.000000	11:17:42 AM	3.1000	3.1000	2.7431
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	357	0.98	44.410000	3:13:32 PM	3.0500	3.1258	2.8994
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	364	1.00	242.718200	3:45:31 PM	3.2550	3.1677	3.1500
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	391	1.07	167.075000	3:09:50 PM	4.2200	4.2346	4.1989
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	417	1.14	102.107000	3:14:14 PM	4.3800	4.4593	4.4329
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	460	1.26	-	-	-	-	4.3506
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	598	1.64	822.338000	3:57:18 PM	4.7550	4.6560	4.6409
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	601	1.65	40.100000	2:14:06 PM	4.7000	4.6678	4.4601
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	640	1.75	-	-	-	-	4.6351
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	684	1.87	-	-	-	-	4.7047
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	747	2.05	-	-	-	-	4.8033
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	762	2.09	4.556000	11:31:59 AM	5.0000	4.8518	4.8261
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	820	2.25	106.490000	2:54:55 PM	4.8000	4.9822	4.9039
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	845	2.31	-	-	-	-	4.9525
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	992	2.72	252.550000	3:04:51 PM	4.9025	4.8989	4.8950
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	997	2.73	-	-	-	-	5.1687
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	999	2.74	-	-	-	-	5.1871
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,119	3.06	2,962.647000	3:15:04 PM	5.1200	5.2459	5.2095

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,147	3.14	24.499999	2:32:37 PM	5.1000	5.4071	5.6601
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,188	3.25	-	-	-	-	5.4478
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,228	3.36	-	-	-	-	5.4970
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,279	3.50	-	-	-	-	5.5597
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,305	3.57	2,705.486000	3:58:20 PM	5.8700	5.8782	5.8780
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,358	3.72	9.000000	2:35:01 PM	5.7500	5.8389	6.2307
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,523	4.17	-	-	-	-	5.8371
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,553	4.25	-	-	-	-	5.7000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,601	4.38	-	-	-	-	5.9081
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,685	4.61	-	-	-	-	5.9837
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,688	4.62	309.025000	3:41:24 PM	5.6500	5.6447	5.6044
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,749	4.79	2.000000	2:24:26 PM	6.0000	6.1013	6.2961
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,778	4.87	14.800000	2:37:59 PM	5.7000	5.7669	6.0041
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,874	5.13	-	-	-	-	6.1394
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,072	5.67	-	-	-	-	6.2677
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,103	5.76	3.500000	2:43:11 PM	6.0750	6.0857	6.1137
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,215	6.06	52.190000	11:44:48 AM	6.4000	6.3439	6.3286
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,329	6.38	-	-	-	-	6.4132
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,366	6.48	748.720000	3:50:36 PM	6.5100	6.5043	6.5065
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,495	6.83	2.000000	10:54:37 AM	6.5000	6.5000	6.5213
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,868	7.85	-	-	-	-	6.6500
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,911	7.97	-	-	-	-	6.6656
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,930	8.02	-	-	-	-	6.6740
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,112	8.52	16.000000	9:36:12 AM	6.5500	6.5500	6.7354
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,286	9.00	0.600000	10:24:36 AM	6.7000	6.7000	6.7970
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,289	9.01	50.000000	10:10:21 AM	6.7500	6.7500	6.9217
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,364	9.21	-	-	-	-	6.8076
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,471	9.50	8.470000	3:14:25 PM	6.7250	6.7250	6.7250
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,484	9.54	-	-	-	-	6.8279
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,512	9.62	-	-	-	-	6.8327
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,626	9.93	6,153.520000	3:54:16 PM	6.8000	6.7963	6.7899
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,722	10.19	-	-	-	-	6.8549
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,785	10.36	-	-	-	-	6.8536
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,897	10.67	-	-	-	-	6.8510
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,491	12.30	-	-	-	-	6.8428

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,820	13.20	-	-	-	-	6.8440
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,897	13.41	10.000000	11:01:58 AM	6.8350	6.8350	6.8455
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,185	14.20	-	-	-	-	6.8542
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,416	14.83	-	-	-	-	6.8646
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,506	15.08	-	-	-	-	6.8684
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,575	15.26	0.050000	3:19:39 PM	7.0500	7.0500	6.8707
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,696	15.60	-	-	-	-	6.8746
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,032	16.52	-	-	-	-	6.9051
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,626	18.14	-	-	-	-	6.8699
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,935	18.99	-	-	-	-	6.8774