

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	5	0.01	-	-	-	-	1.3569
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	11	0.03	-	-	-	-	3.4000
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	12	0.03	-	-	-	-	2.0000
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	19	0.05	-	-	-	-	1.8363
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	26	0.07	10.008000	10:50:59 AM	1.8000	1.8000	2.2500
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	33	0.09	53.020000	3:43:14 PM	1.8000	1.8000	1.5297
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	40	0.11	3.000000	11:58:00 AM	1.8000	1.8000	2.0000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	47	0.13	178.020000	3:19:39 PM	1.9000	1.8899	1.8679
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	53	0.15	0.120000	3:55:50 PM	2.7500	2.7500	3.4675
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	54	0.15	8.000000	3:13:32 PM	1.7550	1.7550	1.8326
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	61	0.17	-	-	-	-	1.9595
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	68	0.19	30.000000	2:25:05 PM	2.7000	2.7000	2.0589
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	75	0.21	-	-	-	-	2.0977
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	82	0.23	116.195000	2:49:25 PM	2.0700	2.0995	2.0783
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	87	0.24	-	-	-	-	3.7111
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	89	0.24	32.088000	3:02:47 PM	2.2250	2.2197	2.2591
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	96	0.26	18.050000	3:10:09 PM	2.4850	2.3850	1.8796
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	103	0.28	34.535000	2:44:09 PM	2.1050	2.1203	2.0555
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	110	0.30	-	-	-	-	2.2593
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	117	0.32	-	-	-	-	2.3053
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	124	0.34	2.019000	2:07:50 PM	2.2700	2.2700	2.2700
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	130	0.36	56.210000	2:58:37 PM	2.1250	2.1250	2.7500
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	135	0.37	306.080000	3:06:47 PM	3.5200	3.6359	3.7111
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	137	0.38	8.500000	3:25:43 PM	3.9775	3.9604	4.0260
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	138	0.38	-	-	-	-	2.2687
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	145	0.40	13.070000	3:16:28 PM	2.4000	2.6633	2.4339
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	152	0.42	9.100000	2:47:56 PM	2.8000	2.8000	2.4250
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	159	0.44	49.745000	2:15:45 PM	2.5850	2.7245	2.4434
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	166	0.45	83.254000	3:43:28 PM	2.8000	2.8001	2.6890
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	173	0.47	14.541000	3:37:06 PM	2.9000	2.8778	2.7845
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	180	0.49	20.060000	2:33:44 PM	2.8000	2.8000	2.8972
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	187	0.51	-	-	-	-	2.7456
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	194	0.53	-	-	-	-	2.7599
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	201	0.55	10.000000	11:55:44 AM	2.1000	2.1000	2.7075
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	204	0.56	889.617200	3:49:05 PM	3.9250	3.9970	4.0047

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RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	208	0.57	-	-	-	-	2.7885
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	213	0.58	-	-	-	-	4.0015
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	215	0.59	-	-	-	-	2.8039
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	229	0.63	4.800000	3:54:08 PM	4.1225	3.9897	4.0282
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	236	0.65	1.014000	2:35:12 PM	2.7500	2.7500	2.8479
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	243	0.67	-	-	-	-	2.8625
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	257	0.70	-	-	-	-	2.8904
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	264	0.72	-	-	-	-	2.9051
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	271	0.74	-	-	-	-	2.9191
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	273	0.75	646.150000	2:44:36 PM	4.0500	4.0044	4.0018
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	278	0.76	-	-	-	-	2.9357
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	285	0.78	-	-	-	-	2.9542
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	311	0.85	-	-	-	-	4.1837
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	320	0.88	-	-	-	-	3.0378
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	327	0.90	51.089000	11:34:38 AM	3.1500	3.1500	3.1500
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	334	0.91	-	-	-	-	3.0286
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	341	0.93	-	-	-	-	3.0455
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	348	0.95	-	-	-	-	2.8604
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	355	0.97	3.874000	3:21:09 PM	3.1250	3.1033	2.9014
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	362	0.99	299.759500	3:45:42 PM	3.2050	3.1876	3.1764
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	389	1.07	2.000000	2:24:13 PM	4.5000	4.5000	4.2089
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	415	1.14	483.984000	2:28:44 PM	4.5500	4.5156	4.5487
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	458	1.25	-	-	-	-	4.4184
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	596	1.63	113.500000	3:12:10 PM	4.8800	4.9078	4.9249
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	599	1.64	15.600000	3:28:56 PM	4.9000	4.7545	4.4525
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	638	1.75	-	-	-	-	4.6876
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	682	1.87	-	-	-	-	4.7534
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	745	2.04	-	-	-	-	4.8450
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	760	2.08	2.000000	2:36:12 PM	5.0500	5.0500	4.8646
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	818	2.24	41.280000	3:47:23 PM	4.8000	4.8278	5.0326
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	843	2.31	-	-	-	-	4.9731
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	990	2.71	297.704000	3:52:35 PM	4.8500	4.8535	4.8568
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	995	2.72	-	-	-	-	5.1593
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	997	2.73	-	-	-	-	5.1744
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,117	3.06	27.427000	3:43:15 PM	5.0700	5.0657	5.2186

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,145	3.14	0.500000	2:17:25 PM	5.2800	5.2800	5.6540
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,186	3.25	-	-	-	-	5.4005
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,226	3.36	-	-	-	-	5.4434
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,277	3.50	-	-	-	-	5.4982
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,303	3.57	1,232.770000	3:37:57 PM	5.7600	5.7832	5.7855
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,356	3.71	212.350000	2:17:27 PM	5.7600	5.7624	5.7764
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,521	4.16	-	-	-	-	5.7582
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,551	4.25	-	-	-	-	5.6636
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,599	4.38	-	-	-	-	5.8173
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,683	4.61	-	-	-	-	5.8920
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,686	4.62	373.129000	2:54:55 PM	5.6000	5.3575	5.3500
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,747	4.78	-	-	-	-	6.3504
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,776	4.86	-	-	-	-	5.9228
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,872	5.13	-	-	-	-	6.0491
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,070	5.67	-	-	-	-	6.1861
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,101	5.75	11.480000	3:19:45 PM	6.1265	6.1258	6.1541
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,213	6.06	350.000000	3:59:35 PM	6.3350	6.3450	6.3446
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,327	6.37	-	-	-	-	6.3415
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,364	6.47	623.000000	3:28:59 PM	6.4800	6.4726	6.4702
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,493	6.83	-	-	-	-	6.4500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,866	7.85	-	-	-	-	6.5924
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,909	7.96	-	-	-	-	6.5611
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,928	8.02	-	-	-	-	6.6178
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,110	8.52	-	-	-	-	6.6805
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,284	8.99	76.690000	2:06:13 PM	6.6750	6.6750	6.6750
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,287	9.00	1.770000	10:42:57 AM	6.6900	6.6900	6.7992
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,362	9.21	-	-	-	-	6.7552
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,469	9.50	5.000000	-	-	-	6.7072
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,482	9.53	0.657000	11:31:30 AM	6.9500	6.9500	6.7770
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,510	9.61	0.730000	3:39:13 PM	6.7500	6.7500	6.7820
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,624	9.92	3,859.708000	3:49:10 PM	6.7700	6.7785	6.7763
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,720	10.19	-	-	-	-	6.8134
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,783	10.36	-	-	-	-	6.8186
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,895	10.66	-	-	-	-	6.8277
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,489	12.29	-	-	-	-	6.8759

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,818	13.19	-	-	-	-	6.9032
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,895	13.40	0.400000	10:58:34 AM	7.2500	7.2513	6.9094
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,183	14.19	-	-	-	-	6.9313
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,414	14.82	-	-	-	-	6.9406
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,504	15.07	-	-	-	-	6.9436
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,573	15.26	4.200000	11:45:06 AM	6.7800	6.7905	6.9440
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,694	15.59	-	-	-	-	6.9446
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,030	16.51	-	-	-	-	6.9581
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,624	18.14	5.000000	2:32:53 PM	6.7700	6.7700	6.8909
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,933	18.98	-	-	-	-	6.9019