

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 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	6	0.02	6.000000	10:20:19 AM	1.7500	1.7500	1.9231
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	13	0.04	200.000000	2:42:48 PM	1.9500	1.9500	1.9500
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	20	0.06	-	-	-	-	1.8006
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	27	0.07	23.935000	2:58:23 PM	1.6500	1.6500	1.9546
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	34	0.09	-	-	-	-	1.8977
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	40	0.11	21.618000	10:45:48 AM	3.1000	3.1000	3.4904
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	41	0.11	-	-	-	-	1.8652
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	48	0.13	-	-	-	-	1.9887
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	55	0.15	34.030000	11:17:06 AM	1.7000	1.6191	2.0400
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	62	0.17	97.000000	3:57:42 PM	1.9900	1.9900	1.9900
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	69	0.19	28.700000	2:54:16 PM	1.8000	1.8486	2.0209
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	74	0.20	-	-	-	-	3.6228
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	76	0.21	17.451000	3:01:59 PM	1.7000	1.7294	2.1808
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	83	0.23	3.525000	3:36:29 PM	2.3500	2.1121	2.2798
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	90	0.25	58.693000	3:39:41 PM	1.8550	1.8695	1.8642
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	97	0.27	-	-	-	-	2.2138
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	104	0.29	-	-	-	-	2.2679
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	111	0.30	428.838000	3:57:56 PM	2.1500	2.1331	2.1402
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	117	0.32	867.243000	2:57:13 PM	2.1500	2.1426	2.1455
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	122	0.33	704.160000	3:59:32 PM	3.5200	3.5279	3.5174
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	124	0.34	106.510000	3:36:05 PM	3.9000	3.4306	3.5118
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	125	0.34	523.739000	3:40:55 PM	2.1750	2.1939	2.1941
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	132	0.36	0.500000	9:55:54 AM	2.4000	2.4000	2.4693
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	139	0.38	0.300000	10:28:58 AM	2.3000	2.3000	2.4872
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	146	0.40	473.671600	3:03:05 PM	2.6000	2.6270	2.6284
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	153	0.42	0.505000	3:28:50 PM	2.6500	2.6500	2.6309
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	160	0.44	-	-	-	-	2.8899
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	167	0.46	-	-	-	-	2.9005
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	174	0.48	1.500000	11:32:05 AM	3.1000	3.1000	2.9978
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	181	0.50	276.358000	3:42:43 PM	2.9950	2.9973	2.9936
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	188	0.52	170.267300	2:50:51 PM	2.9500	2.8784	2.9579
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	191	0.52	926.828500	3:58:10 PM	3.9850	3.9299	3.9362
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	195	0.53	-	-	-	-	2.8992
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	200	0.55	-	-	-	-	3.9105
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	202	0.55	-	-	-	-	2.9125

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	216	0.59	25.610000	3:35:13 PM	4.0800	4.0839	3.9683
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	223	0.61	2.800000	2:30:53 PM	2.7250	2.7250	2.9518
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	230	0.63	-	-	-	-	2.9649
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	244	0.67	-	-	-	-	2.9907
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	251	0.69	-	-	-	-	3.0038
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	258	0.71	-	-	-	-	3.0167
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	260	0.71	456.080000	3:47:55 PM	3.9500	4.0398	4.0436
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	265	0.73	-	-	-	-	3.0301
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	272	0.75	-	-	-	-	3.0438
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	298	0.82	-	-	-	-	4.0944
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	307	0.84	-	-	-	-	3.1556
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	314	0.86	-	-	-	-	3.1737
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	321	0.88	-	-	-	-	3.1896
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	328	0.90	-	-	-	-	3.2126
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	335	0.92	-	-	-	-	3.1798
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	342	0.94	4.000000	2:32:55 PM	3.1500	3.1500	3.2157
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	349	0.96	3.600000	9:26:29 AM	3.0750	3.0750	3.1950
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	356	0.98	16.810000	3:01:23 PM	3.3800	3.3661	3.2816
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	363	0.99	171.263000	3:41:34 PM	3.3750	3.3817	3.3824
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	376	1.03	574.325000	3:31:37 PM	4.3350	4.2741	4.3064
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	402	1.10	340.476000	3:41:03 PM	4.2500	4.2686	4.2432
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	445	1.22	-	-	-	-	4.2978
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	583	1.60	124.520000	3:51:08 PM	4.4850	4.5785	4.6291
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	586	1.60	160.820000	3:58:06 PM	4.7000	4.5551	4.5517
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	625	1.71	29.000000	3:14:21 PM	4.6500	4.6076	4.8233
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	669	1.83	-	-	-	-	4.5746
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	732	2.00	-	-	-	-	4.6521
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	747	2.05	21.000000	3:12:46 PM	4.6500	4.6881	4.8839
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	805	2.20	88.100000	3:15:57 PM	4.7500	4.7060	4.7637
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	830	2.27	-	-	-	-	4.7521
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	977	2.68	18.200000	3:27:48 PM	4.7150	4.7182	4.8933
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	982	2.69	5.000000	11:16:09 AM	4.8000	4.8000	4.9039
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	984	2.69	-	-	-	-	4.9094
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,104	3.02	260.187000	3:51:18 PM	4.9300	4.9414	4.9483
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,132	3.10	14.555000	2:21:47 PM	5.0000	5.1604	5.2478

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,173	3.21	16.250000	10:48:21 AM	5.2200	5.2200	5.0846
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,213	3.32	-	-	-	-	5.1163
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,264	3.46	-	-	-	-	5.4775
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,280	3.50	4,816.922000	3:59:55 PM	5.0800	5.1279	5.1379
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,290	3.53	778.130000	3:59:15 PM	5.1000	5.0867	5.0963
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,343	3.68	209.000000	3:41:30 PM	5.1250	5.1260	5.1110
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,508	4.13	-	-	-	-	5.3429
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,538	4.21	-	-	-	-	5.3272
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,586	4.34	-	-	-	-	5.3862
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,670	4.57	-	-	-	-	5.4358
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,673	4.58	391.010000	3:34:16 PM	5.2500	5.3096	5.3000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,734	4.75	-	-	-	-	5.5425
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,763	4.83	140.015000	11:36:02 AM	5.8500	5.5893	5.6644
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,859	5.09	-	-	-	-	5.5427
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,057	5.63	-	-	-	-	5.6345
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,088	5.72	190.500000	2:42:42 PM	5.5750	5.5748	5.6335
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,200	6.02	56.050000	3:49:58 PM	5.6850	5.6825	5.6086
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,314	6.34	-	-	-	-	5.7399
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,351	6.44	1,028.240000	3:24:14 PM	5.7500	5.7419	5.7254
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,480	6.79	1.000000	2:28:33 PM	5.8000	5.8000	5.9914
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,853	7.81	-	-	-	-	5.9096
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,896	7.93	-	-	-	-	5.9083
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,915	7.98	-	-	-	-	5.9271
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,097	8.48	-	-	-	-	5.9749
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,271	8.96	-	-	-	-	5.9545
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,274	8.96	112.000000	10:45:48 AM	6.1300	5.8862	5.8625
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,349	9.17	-	-	-	-	6.0395
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,456	9.46	757.700000	2:59:07 PM	5.9500	5.8659	5.8883
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,469	9.50	-	-	-	-	6.0684
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,497	9.57	1.000000	2:16:55 PM	6.0500	6.0500	6.0751
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,611	9.89	3,073.956000	3:58:26 PM	6.2450	6.2258	6.2250
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,707	10.15	-	-	-	-	6.1259
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,770	10.32	-	-	-	-	6.1414
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,882	10.63	8.610000	2:16:41 PM	6.3000	6.3056	6.1690
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,476	12.26	-	-	-	-	6.3208

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,805	13.16	1.000000	2:08:14 PM	6.5000	6.5000	6.4044
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,882	13.37	3,743.418600	3:44:42 PM	6.4000	6.3773	6.3779
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,170	14.16	-	-	-	-	6.4981
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,401	14.79	-	-	-	-	6.5246
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,491	15.03	-	-	-	-	6.5399
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,560	15.22	0.260000	3:31:09 PM	6.5000	6.5000	6.5484
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,681	15.55	-	-	-	-	6.5633
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,017	16.47	-	-	-	-	6.7811
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,611	18.10	10.000000	11:26:56 AM	6.3300	6.3300	6.5319
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,920	18.95	-	-	-	-	6.5801