

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	5	0.01	-	-	-	-	1.8453
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	12	0.03	-	-	-	-	1.9500
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	19	0.05	-	-	-	-	1.7343
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	26	0.07	60.744000	2:49:16 PM	1.6500	1.6582	1.7959
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	33	0.09	-	-	-	-	1.8210
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	39	0.11	-	-	-	-	3.4775
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	40	0.11	1.002000	3:35:34 PM	1.7000	1.7000	1.7978
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	47	0.13	5.086000	9:30:57 AM	2.0000	2.0000	1.9159
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	54	0.15	2.501000	11:37:41 AM	1.6000	1.6200	2.0400
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	61	0.17	35.003000	3:38:18 PM	2.1500	1.6643	1.9900
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	68	0.19	192.812000	3:36:08 PM	1.8000	1.7846	1.7625
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	73	0.20	-	-	-	-	3.6066
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	75	0.21	43.864000	11:25:12 AM	1.7000	1.7000	2.1150
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	82	0.23	-	-	-	-	2.2793
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	89	0.24	32.712000	2:14:24 PM	1.8000	1.8347	1.8505
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	96	0.26	-	-	-	-	2.1614
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	103	0.28	-	-	-	-	2.2187
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	110	0.30	68.820000	2:08:23 PM	2.1000	2.0262	2.0813
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	116	0.32	17.907000	3:31:35 PM	2.1500	2.1870	2.1466
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	121	0.33	295.856000	3:34:22 PM	3.5800	3.5575	3.5027
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	123	0.34	-	-	-	-	3.4991
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	124	0.34	192.600000	3:19:47 PM	2.1750	2.1887	2.1933
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	131	0.36	0.500000	2:09:32 PM	2.5000	2.5000	2.4343
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	138	0.38	5.000000	3:10:56 PM	2.2500	2.2500	2.4872
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	145	0.40	834.266000	3:30:12 PM	2.3500	2.6393	2.6402
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	152	0.42	-	-	-	-	2.6054
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	159	0.44	1.010000	2:35:37 PM	2.8900	2.8900	2.8899
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	166	0.45	1.000000	10:47:20 AM	2.7300	2.7300	2.9005
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	173	0.47	2.000000	10:21:52 AM	3.0500	3.0500	2.9978
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	180	0.49	207.772000	3:53:37 PM	2.9950	2.9521	2.9390
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	187	0.51	44.310000	3:06:25 PM	2.7000	2.8353	2.9579
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	190	0.52	605.029000	3:25:51 PM	3.9500	3.8995	3.9299
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	194	0.53	-	-	-	-	2.8937
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	199	0.55	19.000000	2:27:24 PM	3.8500	3.8500	3.8958
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	201	0.55	-	-	-	-	2.9079

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	215	0.59	6.000000	3:23:26 PM	4.0900	4.0575	3.9474
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	222	0.61	-	-	-	-	2.9503
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	229	0.63	-	-	-	-	2.9644
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	243	0.67	-	-	-	-	2.9922
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	250	0.68	-	-	-	-	3.0063
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	257	0.70	-	-	-	-	3.0203
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	259	0.71	202.250000	3:24:24 PM	4.1000	3.9967	4.0045
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	264	0.72	-	-	-	-	3.0347
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	271	0.74	-	-	-	-	3.0493
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	297	0.81	-	-	-	-	4.0792
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	306	0.84	-	-	-	-	3.1665
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	313	0.86	-	-	-	-	3.1864
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	320	0.88	-	-	-	-	3.2043
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	327	0.90	-	-	-	-	3.2287
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	334	0.91	1.000000	2:57:41 PM	3.3500	3.3500	3.2025
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	341	0.93	4.150000	2:35:51 PM	3.1800	3.1800	3.2148
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	348	0.95	-	-	-	-	3.1950
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	355	0.97	21.480000	10:02:44 AM	3.3850	3.3825	3.3976
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	362	0.99	168.817000	3:55:33 PM	3.4050	3.3991	3.3860
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	375	1.03	156.500000	3:19:41 PM	4.2500	4.2518	4.3034
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	401	1.10	40.000000	3:28:22 PM	4.2500	4.3310	4.2573
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	444	1.22	-	-	-	-	4.2825
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	582	1.59	418.760000	3:47:41 PM	4.5300	4.5437	4.5500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	585	1.60	75.125000	3:48:02 PM	4.5800	4.5756	4.5560
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	624	1.71	-	-	-	-	4.7792
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	668	1.83	-	-	-	-	4.5589
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	731	2.00	-	-	-	-	4.6365
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	746	2.04	-	-	-	-	4.8479
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	804	2.20	72.800000	3:09:21 PM	4.7000	4.7096	4.7445
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	829	2.27	-	-	-	-	4.7364
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	976	2.67	5.000000	3:15:07 PM	4.7050	4.7050	4.8903
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	981	2.69	13.800000	2:56:04 PM	4.8250	4.8250	4.8883
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	983	2.69	-	-	-	-	4.8934
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,103	3.02	369.232000	3:47:11 PM	5.0200	4.9953	4.9659
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,131	3.10	3.080000	2:08:08 PM	5.2550	5.2550	5.2511

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,172	3.21	-	-	-	-	5.0682
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,212	3.32	-	-	-	-	5.0996
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,263	3.46	-	-	-	-	5.4302
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,279	3.50	65.800000	3:50:37 PM	4.9500	5.0087	5.1376
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,289	3.53	10.200000	3:00:34 PM	5.1000	5.0020	5.0982
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,342	3.67	153.000000	11:51:46 AM	5.1300	5.1333	5.1250
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,507	4.13	-	-	-	-	5.3245
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,537	4.21	1.500000	9:44:34 AM	5.5800	5.5800	5.3119
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,585	4.34	-	-	-	-	5.3681
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,669	4.57	-	-	-	-	5.4179
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,672	4.58	18.100000	2:52:32 PM	5.3500	5.3066	5.3336
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,733	4.75	5.500000	3:09:33 PM	5.5150	5.5150	5.5441
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,762	4.82	63.037000	3:35:26 PM	5.9000	5.3059	5.4575
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,858	5.09	5.000000	2:47:28 PM	5.6750	5.6750	5.5256
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,056	5.63	100.000000	2:25:32 PM	5.7000	5.7000	5.7000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,087	5.71	1.000000	2:24:29 PM	5.7050	5.7050	5.6361
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,199	6.02	-	-	-	-	5.6470
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,313	6.33	5.000000	2:53:03 PM	5.8000	5.8000	5.7281
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,350	6.43	988.690000	3:54:01 PM	5.7750	5.7602	5.7629
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,479	6.79	-	-	-	-	5.9909
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,852	7.81	-	-	-	-	5.9092
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,895	7.93	-	-	-	-	5.9103
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,914	7.98	-	-	-	-	5.9283
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,096	8.48	-	-	-	-	5.9820
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,270	8.95	-	-	-	-	5.9531
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,273	8.96	-	-	-	-	5.8639
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,348	9.17	-	-	-	-	6.0549
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,455	9.46	47.500000	3:48:28 PM	6.2150	5.9117	5.9101
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,468	9.50	-	-	-	-	6.0876
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,496	9.57	10.900000	2:40:05 PM	6.0000	6.0459	6.0952
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,610	9.88	678.807000	3:47:54 PM	6.3000	6.2646	6.2699
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,706	10.15	-	-	-	-	6.1522
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,769	10.32	-	-	-	-	6.1691
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,881	10.63	-	-	-	-	6.1990
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,475	12.25	-	-	-	-	6.3569

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,804	13.15	-	-	-	-	6.4390
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,881	13.36	1,558.755000	3:11:40 PM	6.4750	6.4012	6.4031
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,169	14.15	-	-	-	-	6.5235
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,400	14.78	-	-	-	-	6.5446
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,490	15.03	-	-	-	-	6.5575
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,559	15.22	0.600000	2:28:45 PM	6.5000	6.5000	6.5648
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,680	15.55	-	-	-	-	6.5777
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,016	16.47	12.700000	3:29:20 PM	6.6500	6.6500	6.7751
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,610	18.10	-	-	-	-	6.5629
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,919	18.94	-	-	-	-	6.6008