

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	2	0.01	-	-	-	-	-
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	9	0.03	-	-	-	-	1.9500
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	16	0.04	-	-	-	-	1.7642
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	23	0.06	765.000000	2:32:20 PM	1.8950	1.8742	1.8950
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	30	0.08	-	-	-	-	1.8202
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	36	0.10	-	-	-	-	3.4774
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	37	0.10	-	-	-	-	1.8082
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	44	0.12	2.000000	2:38:10 PM	1.9500	1.9500	1.9032
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	51	0.14	42.911000	3:07:58 PM	1.6000	1.8104	2.0400
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	58	0.16	10.510000	2:43:52 PM	1.7000	1.7000	1.9900
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	65	0.18	62.239000	3:23:14 PM	1.6500	1.6296	1.7625
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	70	0.19	-	-	-	-	3.6075
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	72	0.20	0.503000	2:26:09 PM	1.7000	1.7000	2.0798
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	79	0.22	0.400000	10:41:42 AM	1.9500	1.9250	2.2793
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	86	0.24	1.000000	2:12:03 PM	1.8500	1.8500	2.0469
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	93	0.26	260.350000	3:46:26 PM	1.8500	1.8270	1.8200
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	100	0.27	1.500000	11:15:05 AM	2.2000	2.2000	2.1919
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	107	0.29	42.450000	2:49:26 PM	1.9500	2.1075	2.0847
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	113	0.31	-	-	-	-	2.1467
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	118	0.32	63.528000	2:41:41 PM	3.5000	3.4207	3.5004
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	120	0.33	3.500000	2:12:54 PM	3.9000	3.9000	3.5078
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	121	0.33	267.639000	3:43:20 PM	2.1750	2.1904	2.1948
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	128	0.35	-	-	-	-	2.4279
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	135	0.37	-	-	-	-	2.4872
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	142	0.39	20.406000	3:28:36 PM	2.3500	2.4075	2.6402
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	149	0.41	-	-	-	-	2.6120
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	156	0.43	5.045000	2:33:28 PM	2.8950	2.8950	2.8897
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	163	0.45	-	-	-	-	2.9004
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	170	0.47	-	-	-	-	2.9978
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	177	0.49	120.900000	3:48:47 PM	2.9900	2.9739	2.9396
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	184	0.50	1,245.694000	3:47:33 PM	3.1000	3.0766	3.0704
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	187	0.51	196.391000	3:51:25 PM	3.9050	3.9120	3.9357
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	191	0.52	6.282000	2:47:43 PM	2.7500	2.7500	2.9316
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	196	0.54	-	-	-	-	3.9102

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RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	198	0.54	-	-	-	-	2.9426
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	212	0.58	0.500000	2:18:42 PM	3.9500	3.9500	3.9402
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	219	0.60	3.700000	2:41:57 PM	2.7500	2.7500	2.9753
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	226	0.62	-	-	-	-	2.9862
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	240	0.66	-	-	-	-	3.0078
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	247	0.68	-	-	-	-	3.0187
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	254	0.70	-	-	-	-	3.0295
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	256	0.70	787.980000	3:53:42 PM	4.0000	4.0759	4.0540
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	261	0.72	-	-	-	-	3.0406
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	268	0.73	-	-	-	-	3.0519
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	294	0.81	-	-	-	-	4.0957
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	303	0.83	-	-	-	-	3.1965
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	310	0.85	-	-	-	-	3.2259
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	317	0.87	-	-	-	-	3.2538
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	324	0.89	-	-	-	-	3.2864
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	331	0.91	0.510000	3:20:26 PM	3.2000	3.2000	3.2815
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	338	0.93	8.613000	2:21:35 PM	3.1900	3.1835	3.2149
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	345	0.95	15.332000	3:02:58 PM	3.0800	3.0800	3.2111
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	352	0.96	1.000000	3:12:58 PM	3.3900	3.3900	3.4614
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	359	0.98	129.357000	3:57:24 PM	3.4150	3.3918	3.3888
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	372	1.02	89.670000	3:45:34 PM	4.3000	4.2761	4.3063
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	398	1.09	267.400000	3:34:37 PM	4.2550	4.3478	4.3091
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	441	1.21	-	-	-	-	4.3032
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	579	1.59	132.397000	3:30:14 PM	4.5500	4.5467	4.5548
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	582	1.59	5.100000	3:30:40 PM	4.5800	4.5500	4.5459
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	621	1.70	1.500000	3:23:02 PM	4.5300	4.5300	4.7346
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	665	1.82	-	-	-	-	4.5862
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	728	1.99	-	-	-	-	4.6658
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	743	2.03	-	-	-	-	4.8275
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	801	2.19	105.000000	11:43:18 AM	4.7800	4.7800	4.7800
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	826	2.26	-	-	-	-	4.7669
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	973	2.66	16.000000	9:32:03 AM	4.9000	4.9000	4.9715
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	978	2.68	4.000000	3:42:25 PM	4.9800	4.8638	4.9205
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	980	2.68	-	-	-	-	4.9249

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,100	3.01	298.345000	3:54:21 PM	4.9500	4.9842	4.9850
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,128	3.09	-	-	-	-	5.2941
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,169	3.20	-	-	-	-	5.1015
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,209	3.31	-	-	-	-	5.1331
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,260	3.45	-	-	-	-	5.3893
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,276	3.49	195.363000	3:18:13 PM	5.1250	5.1292	5.1415
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,286	3.52	-	-	-	-	5.0963
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,339	3.67	18.000000	9:30:59 AM	5.2000	5.2000	5.1255
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,504	4.12	-	-	-	-	5.3604
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,534	4.20	1.000000	3:15:59 PM	5.2500	5.2500	5.3563
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,582	4.33	-	-	-	-	5.4066
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,666	4.56	-	-	-	-	5.4583
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,669	4.57	35.240000	3:34:12 PM	5.7500	5.2513	5.5532
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,730	4.74	-	-	-	-	5.5441
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,759	4.82	278.710000	3:31:14 PM	5.4750	5.4934	5.4718
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,855	5.08	-	-	-	-	5.5704
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,053	5.62	-	-	-	-	5.6998
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,084	5.71	-	-	-	-	5.6370
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,196	6.01	1.000000	3:14:21 PM	5.6800	5.6800	5.8069
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,310	6.32	-	-	-	-	5.7707
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,347	6.43	259.460000	3:48:03 PM	5.9150	5.8150	5.7781
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,476	6.78	-	-	-	-	5.9907
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,849	7.80	-	-	-	-	5.9268
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,892	7.92	-	-	-	-	5.9286
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,911	7.97	-	-	-	-	5.9424
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,093	8.47	-	-	-	-	5.9860
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,267	8.95	-	-	-	-	5.9526
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,270	8.95	500.000000	3:49:53 PM	5.8000	5.8000	5.8424
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,345	9.16	-	-	-	-	6.0473
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,452	9.45	510.000000	3:50:42 PM	5.8750	5.8816	5.8798
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,465	9.49	-	-	-	-	6.0782
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,493	9.56	1.782000	10:40:00 AM	6.4800	6.4888	6.0854
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,607	9.88	1,602.660000	3:50:24 PM	6.2100	6.2938	6.2533
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,703	10.14	-	-	-	-	6.1408

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,766	10.31	-	-	-	-	6.1588
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,878	10.62	-	-	-	-	6.1908
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,472	12.24	-	-	-	-	6.3635
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,801	13.14	-	-	-	-	6.4527
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,878	13.36	726.575000	3:50:56 PM	6.4600	6.4161	6.4428
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,166	14.14	-	-	-	-	6.5337
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,397	14.78	-	-	-	-	6.5543
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,487	15.02	-	-	-	-	6.5658
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,556	15.21	1.000000	10:48:18 AM	6.8000	6.8000	6.5722
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,677	15.54	-	-	-	-	6.5835
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,013	16.46	-	-	-	-	6.7347
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,607	18.09	-	-	-	-	6.5838
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,916	18.94	-	-	-	-	6.6136