

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 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	7	0.02	-	-	-	-	1.7260
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	14	0.04	0.016000	2:05:47 PM	1.8500	1.8500	1.6160
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	21	0.06	140.601000	2:34:05 PM	1.6500	1.6696	1.7861
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	28	0.08	25.000000	10:18:18 AM	1.9250	1.9250	1.6620
RPGb 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	34	0.09	-	-	-	-	3.4440
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	35	0.10	13.900000	2:45:03 PM	1.7000	1.7000	1.6573
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	42	0.12	-	-	-	-	1.7538
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	49	0.13	57.838000	3:41:19 PM	1.6500	1.6233	1.6750
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	56	0.15	119.340000	2:49:25 PM	1.6250	1.6575	1.7745
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	63	0.17	213.175000	11:55:40 AM	1.7000	1.7018	1.7299
RPGb 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	68	0.19	-	-	-	-	3.6062
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	70	0.19	2.000000	11:33:32 AM	1.7500	1.7500	1.9733
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	77	0.21	1.835000	11:33:53 AM	1.7750	1.7750	2.1764
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	84	0.23	25.688000	11:47:55 AM	1.9500	1.9188	2.1244
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	91	0.25	2,649.172200	3:54:15 PM	1.8250	1.8287	1.8305
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	98	0.27	2.209000	10:56:08 AM	2.1000	2.1000	2.1331
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	105	0.29	1.003000	10:38:38 AM	1.9500	1.9500	2.0852
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	111	0.30	2.512000	2:58:45 PM	2.1500	2.1500	2.1500
RPGb 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	116	0.32	189.823000	3:51:04 PM	3.3000	3.4342	3.4457
RPGb 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	118	0.32	2.039000	2:32:51 PM	3.5000	3.5181	3.4991
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	119	0.33	253.916000	3:55:36 PM	2.1750	2.1810	2.1922
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	126	0.35	1.357000	2:20:50 PM	2.2500	2.4613	2.4038
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	133	0.36	-	-	-	-	2.4931
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	140	0.38	-	-	-	-	2.6402
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	147	0.40	40.444000	2:49:59 PM	2.5000	2.5268	2.6127
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	154	0.42	0.300000	9:46:11 AM	2.8800	2.8800	2.8963
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	161	0.44	18.131000	3:23:59 PM	2.9000	2.8437	2.9001
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	168	0.46	0.900000	2:20:46 PM	3.0000	3.0000	2.9890
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	175	0.48	20.970000	3:20:16 PM	2.9500	2.9500	3.0707
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	182	0.50	809.226600	3:58:47 PM	3.0650	3.0592	3.0652
RPGb 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	185	0.51	225.989000	3:33:58 PM	3.9296	3.9150	3.9436
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	189	0.52	0.505000	11:40:53 AM	2.7500	2.7500	2.9831
RPGb 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	194	0.53	-	-	-	-	3.9328
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	196	0.54	-	-	-	-	2.9901

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	210	0.58	243.111500	2:50:18 PM	4.1000	4.1026	4.0795
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	217	0.59	10.814000	11:51:51 AM	2.7500	2.7500	3.0110
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	224	0.61	-	-	-	-	3.0180
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	238	0.65	-	-	-	-	3.0317
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	245	0.67	-	-	-	-	3.0386
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	252	0.69	-	-	-	-	3.0455
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	254	0.70	274.670000	3:38:05 PM	4.1000	4.0894	4.0814
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	259	0.71	1.000000	11:14:31 AM	2.9525	2.9525	3.0526
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	266	0.73	-	-	-	-	3.0599
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	292	0.80	-	-	-	-	4.1113
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	301	0.82	-	-	-	-	3.2076
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	308	0.84	-	-	-	-	3.2411
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	315	0.86	20.000000	2:47:05 PM	3.2000	3.2000	3.2734
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	322	0.88	-	-	-	-	3.3096
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	329	0.90	-	-	-	-	3.3150
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	336	0.92	-	-	-	-	3.2141
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	343	0.94	-	-	-	-	3.2760
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	350	0.96	-	-	-	-	3.3083
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	357	0.98	26.435000	3:38:03 PM	3.5100	3.4886	3.4573
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	364	1.00	124.640000	3:51:40 PM	3.5000	3.5384	3.6715
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	370	1.01	20.240000	3:56:22 PM	4.3050	4.1913	4.3121
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	396	1.08	258.619000	3:20:04 PM	4.2500	4.2273	4.2672
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	439	1.20	-	-	-	-	4.3098
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	577	1.58	139.958000	3:31:52 PM	4.6600	4.5641	4.5953
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	580	1.59	186.000000	3:31:43 PM	4.5600	4.6009	4.6115
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	619	1.70	7.100000	2:15:25 PM	4.6050	4.6014	4.6935
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	663	1.82	-	-	-	-	4.5790
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	726	1.99	-	-	-	-	4.6547
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	741	2.03	-	-	-	-	4.7898
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	799	2.19	-	-	-	-	4.7813
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	824	2.26	-	-	-	-	4.7513
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	971	2.66	12.500000	3:28:03 PM	4.7000	4.7439	4.7770
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	976	2.67	1.500000	10:18:15 AM	5.0200	5.0200	4.8977
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	978	2.68	-	-	-	-	4.9015

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,098	3.01	198.355000	3:20:50 PM	4.9750	4.9990	5.0023
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,126	3.08	-	-	-	-	5.3332
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,167	3.20	-	-	-	-	5.0696
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,207	3.31	-	-	-	-	5.0995
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,258	3.44	-	-	-	-	5.3148
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,274	3.49	3,629.727000	2:37:27 PM	5.0500	5.0693	5.0571
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,284	3.52	620.030000	2:35:19 PM	5.0800	5.0805	5.0724
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,337	3.66	40.425000	3:02:36 PM	5.1100	4.9781	5.1302
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,502	4.11	-	-	-	-	5.3141
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,532	4.19	-	-	-	-	5.3127
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,580	4.33	-	-	-	-	5.3571
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,664	4.56	-	-	-	-	5.4050
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,667	4.56	420.105000	3:41:27 PM	5.7000	5.4438	5.4583
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,728	4.73	2.000000	10:33:49 AM	5.6500	5.6500	5.4816
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,757	4.81	-	-	-	-	5.4670
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,853	5.07	-	-	-	-	5.5088
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,051	5.62	-	-	-	-	5.6404
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,082	5.70	-	-	-	-	5.5802
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,194	6.01	989.160000	3:52:28 PM	5.6850	5.6990	5.6933
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,308	6.32	-	-	-	-	5.6904
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,345	6.42	6,738.220000	3:59:02 PM	5.6900	5.7025	5.6863
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,474	6.77	-	-	-	-	5.8875
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,847	7.80	-	-	-	-	5.8344
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,890	7.91	-	-	-	-	5.8370
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,909	7.96	-	-	-	-	5.8488
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,091	8.46	-	-	-	-	5.8857
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,265	8.94	-	-	-	-	5.9517
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,268	8.95	-	-	-	-	5.8433
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,343	9.15	4.000000	11:17:42 AM	6.0800	6.0800	5.9327
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,450	9.45	205.000000	11:30:10 AM	5.9575	5.9555	5.9522
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,463	9.48	-	-	-	-	5.9490
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,491	9.56	-	-	-	-	5.9528
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,605	9.87	1,224.225000	3:59:22 PM	5.9500	5.9771	5.9640
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,701	10.13	-	-	-	-	5.9807

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,764	10.31	-	-	-	-	5.9884
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,876	10.61	1.250000	3:42:20 PM	6.0150	6.1230	6.0021
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,470	12.24	-	-	-	-	6.0857
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,799	13.14	-	-	-	-	6.1456
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,876	13.35	2,338.300000	3:59:40 PM	6.1500	6.1157	6.1339
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,164	14.14	-	-	-	-	6.2580
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,395	14.77	-	-	-	-	6.3361
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,485	15.02	-	-	-	-	6.3694
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,554	15.21	0.200000	11:45:26 AM	6.6000	6.6000	6.3927
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,675	15.54	-	-	-	-	6.4336
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,011	16.46	-	-	-	-	6.6410
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,605	18.08	-	-	-	-	6.6259
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,914	18.93	-	-	-	-	6.6599