

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	1	0.00	-	-	-	-	-
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	8	0.02	37.000000	3:14:06 PM	1.4500	1.4581	1.6717
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	15	0.04	37.000000	3:40:32 PM	1.8500	1.7791	1.7861
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	22	0.06	-	-	-	-	1.6970
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	28	0.08	-	-	-	-	3.6703
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	29	0.08	34.620000	3:37:47 PM	1.7500	1.6850	1.8500
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	36	0.10	71.350000	11:42:17 AM	1.7750	1.8976	1.9000
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	43	0.12	82.037000	3:20:47 PM	1.7750	1.7134	1.7116
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	50	0.14	252.635000	2:51:49 PM	1.6500	1.6970	1.7000
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	57	0.16	34.345000	2:42:04 PM	1.5500	1.7600	1.7299
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	62	0.17	-	-	-	-	3.7567
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	64	0.18	5.000000	11:37:51 AM	1.7500	1.7500	1.9224
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	71	0.19	-	-	-	-	2.0500
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	78	0.21	-	-	-	-	2.0451
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	85	0.23	87.343000	2:54:08 PM	1.8350	1.8370	1.8344
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	92	0.25	317.491000	3:52:50 PM	1.8750	1.8374	1.8360
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	99	0.27	-	-	-	-	2.0852
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	105	0.29	0.700000	2:19:18 PM	2.0000	2.0000	2.1573
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	110	0.30	95.199000	3:51:32 PM	3.3000	3.4390	3.7090
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	112	0.31	5.190000	3:25:41 PM	3.8000	3.7464	3.6590
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	113	0.31	42.614000	3:51:19 PM	2.1750	2.1772	2.1890
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	120	0.33	1.983000	3:04:37 PM	2.2000	2.2000	2.3652
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	127	0.35	-	-	-	-	2.4474
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	134	0.37	20.248000	3:31:07 PM	2.2700	2.2700	2.5775
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	141	0.39	-	-	-	-	2.5956
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	148	0.41	-	-	-	-	2.9000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	155	0.42	10.093000	11:22:35 AM	2.8750	2.8750	2.8979
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	162	0.44	-	-	-	-	2.9186
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	169	0.46	4.783000	2:26:55 PM	3.1150	3.0517	3.0492
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	176	0.48	233.695000	3:49:28 PM	3.1050	3.1112	3.0921
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	179	0.49	1,599.700000	3:37:35 PM	3.8750	3.9568	3.9394
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	183	0.50	2,697.754200	3:53:00 PM	3.0870	3.1674	3.1466
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	188	0.52	-	-	-	-	3.9712
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	190	0.52	1.014000	2:25:50 PM	3.1000	3.1000	3.0629

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	204	0.56	158.320000	3:42:11 PM	4.0050	4.0248	4.0329
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	211	0.58	-	-	-	-	3.0769
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	218	0.60	5.500000	3:59:56 PM	2.7500	2.7500	3.0815
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	232	0.64	-	-	-	-	3.0908
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	239	0.65	-	-	-	-	3.0954
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	246	0.67	20.770000	10:31:15 AM	3.3500	3.3500	3.1001
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	248	0.68	1,136.523000	3:57:36 PM	4.0700	4.0743	4.0839
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	253	0.69	-	-	-	-	3.1048
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	260	0.71	-	-	-	-	3.1097
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	286	0.78	-	-	-	-	4.1072
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	295	0.81	-	-	-	-	3.2450
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	302	0.83	-	-	-	-	3.2854
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	309	0.85	-	-	-	-	3.3251
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	316	0.87	-	-	-	-	3.3670
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	323	0.88	-	-	-	-	3.3918
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	330	0.90	-	-	-	-	3.2111
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	337	0.92	-	-	-	-	3.4141
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	344	0.94	-	-	-	-	3.4539
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	351	0.96	3.307000	2:52:35 PM	3.5500	3.5500	3.6123
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	358	0.98	7.497000	3:43:59 PM	3.6050	3.6064	3.7202
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	364	1.00	10.952000	3:57:07 PM	4.1000	4.1052	4.2667
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	365	1.00	348.202000	3:53:45 PM	3.6500	3.6634	3.7113
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	390	1.07	64.307000	3:31:01 PM	4.0500	4.1268	4.2085
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	433	1.19	-	-	-	-	4.2825
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	571	1.56	798.375000	3:48:04 PM	4.4400	4.4398	4.4444
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	574	1.57	205.905000	3:43:16 PM	4.6500	4.5035	4.5270
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	613	1.68	-	-	-	-	4.5739
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	657	1.80	-	-	-	-	4.5302
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	720	1.97	-	-	-	-	4.5999
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	735	2.01	-	-	-	-	4.6819
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	793	2.17	-	-	-	-	4.7193
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	818	2.24	-	-	-	-	4.6970
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	965	2.64	103.000000	3:30:26 PM	4.6600	4.6987	4.7342
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	970	2.66	-	-	-	-	4.8446

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	972	2.66	-	-	-	-	4.8476
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,092	2.99	428.639000	3:33:29 PM	4.9300	4.8972	4.9008
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,120	3.07	-	-	-	-	5.3505
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,161	3.18	-	-	-	-	5.0174
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,201	3.29	-	-	-	-	5.0474
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,252	3.43	-	-	-	-	5.1833
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,268	3.47	1,729.951000	3:48:53 PM	5.0000	5.0014	5.0001
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,278	3.50	247.010000	3:58:22 PM	5.0400	5.0433	5.0467
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,331	3.64	211.600000	3:57:43 PM	5.0500	5.0661	5.0500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,496	4.10	3.060000	3:07:49 PM	5.3000	5.1458	5.2607
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,526	4.18	1.200000	3:06:45 PM	5.3000	5.3000	5.2659
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,574	4.31	3.215000	3:07:13 PM	5.4000	5.4000	5.2999
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,658	4.54	0.200000	2:19:16 PM	5.5500	5.5500	5.3429
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,661	4.55	75.180000	3:02:10 PM	5.2500	5.3872	5.3940
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,722	4.72	20.000000	3:57:29 PM	5.2500	5.2500	5.4078
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,751	4.79	0.200000	10:47:27 AM	5.6000	5.6000	5.4486
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,847	5.06	-	-	-	-	5.4367
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,045	5.60	-	-	-	-	5.5859
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,076	5.68	-	-	-	-	5.5064
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,188	5.99	36.400000	3:10:25 PM	5.6000	5.5407	5.6260
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,302	6.30	-	-	-	-	5.5952
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,339	6.40	2,955.000000	3:56:17 PM	5.5600	5.5600	5.5568
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,468	6.76	-	-	-	-	5.7226
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,841	7.78	-	-	-	-	5.7291
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,884	7.90	-	-	-	-	5.7344
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,903	7.95	-	-	-	-	5.7426
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,085	8.45	-	-	-	-	5.7766
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,259	8.92	0.100000	-	-	-	5.8443
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,262	8.93	50.200000	2:50:45 PM	5.8000	5.8000	5.8528
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,337	9.14	-	-	-	-	5.8175
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,444	9.43	178.000000	3:47:59 PM	5.7500	5.7978	5.7820
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,457	9.47	-	-	-	-	5.8269
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,485	9.54	-	-	-	-	5.8291
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,599	9.85	1,093.490000	3:55:31 PM	5.7850	5.8505	5.7933

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,695	10.12	-	-	-	-	5.8425
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,758	10.29	-	-	-	-	5.8428
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,870	10.60	-	-	-	-	5.8434
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,464	12.22	-	-	-	-	5.8564
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,793	13.12	-	-	-	-	5.8845
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,870	13.33	711.705000	3:47:48 PM	5.8505	5.8969	5.8638
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,158	14.12	-	-	-	-	5.9996
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,389	14.75	-	-	-	-	6.1145
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,479	15.00	-	-	-	-	6.1610
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,548	15.19	2.000000	9:43:45 AM	6.3800	6.3800	6.1973
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,669	15.52	-	-	-	-	6.2611
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,005	16.44	-	-	-	-	6.4851
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,599	18.07	-	-	-	-	6.6263
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,908	18.91	-	-	-	-	6.6547