

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 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	7	0.02	23.596000	2:13:06 PM	1.9000	1.6118	1.6655
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	14	0.04	11.300000	11:28:40 AM	1.7000	1.6938	1.7861
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	21	0.06	2.500000	11:31:52 AM	1.6000	1.6400	1.6884
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	27	0.07	-	-	-	-	3.6426
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	28	0.08	12.243000	11:43:01 AM	1.8250	1.6412	1.8500
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	35	0.10	158.860000	11:34:40 AM	1.6250	1.6248	1.7433
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	42	0.12	262.942300	3:22:29 PM	1.6500	1.7008	1.8438
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	49	0.13	170.023000	3:47:08 PM	1.6500	1.7339	1.6913
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	56	0.15	24.855000	2:12:08 PM	2.1000	1.9089	1.7299
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	61	0.17	-	-	-	-	3.7357
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	63	0.17	260.000000	10:46:12 AM	1.8750	1.8750	1.8750
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	70	0.19	19.150000	3:25:19 PM	1.9000	1.9009	2.0173
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	77	0.21	9.459000	3:37:39 PM	2.0000	1.9037	2.0154
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	84	0.23	26.758000	3:27:33 PM	1.8350	1.8381	1.8344
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	91	0.25	366.533100	3:36:28 PM	1.7175	1.8367	1.8368
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	98	0.27	4.384000	2:25:16 PM	1.8250	1.8342	2.0849
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	104	0.29	681.541000	3:24:42 PM	2.1450	2.0601	2.0744
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	109	0.30	211.221000	3:58:11 PM	3.3500	3.5368	3.6730
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	111	0.30	42.660000	3:44:52 PM	3.8250	3.8231	3.6684
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	112	0.31	24.799000	3:01:50 PM	2.1800	2.1790	2.1891
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	119	0.33	0.803000	3:11:34 PM	1.9500	1.9500	2.3387
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	126	0.35	43.418000	3:26:27 PM	2.2500	2.2500	2.4216
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	133	0.36	18.161000	3:36:45 PM	2.1500	2.2370	2.5478
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	140	0.38	5.579000	3:24:50 PM	3.2400	3.2486	2.5726
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	147	0.40	2.170000	2:21:10 PM	2.7250	2.7250	2.9000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	154	0.42	30.936000	3:05:23 PM	2.8800	3.1350	2.8924
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	161	0.44	-	-	-	-	2.8902
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	168	0.46	4.468000	11:38:39 AM	3.0000	3.0000	3.0428
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	175	0.48	72.483000	3:48:30 PM	3.1150	3.1143	3.0895
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	178	0.49	523.101140	3:43:50 PM	3.8700	3.8854	3.9322
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	182	0.50	394.139600	3:55:23 PM	3.0890	3.0933	3.1210
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	187	0.51	0.500000	-	-	-	3.9630
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	189	0.52	-	-	-	-	3.0578
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	203	0.56	115.738000	3:43:49 PM	4.1000	4.0996	4.0701
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	210	0.58	3.038100	10:49:47 AM	2.7500	2.7500	3.0764

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RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	217	0.59	-	-	-	-	3.0826
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	231	0.63	1.180000	11:23:53 AM	3.3500	3.3500	3.0949
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	238	0.65	-	-	-	-	3.1011
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	245	0.67	-	-	-	-	3.1073
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	247	0.68	410.598000	3:42:08 PM	4.0650	4.0557	4.0725
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	252	0.69	-	-	-	-	3.1135
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	259	0.71	22.000000	11:44:42 AM	3.3500	3.3500	3.1199
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	285	0.78	-	-	-	-	4.1054
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	294	0.81	-	-	-	-	3.2557
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	301	0.82	-	-	-	-	3.2971
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	308	0.84	-	-	-	-	3.3379
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	315	0.86	19.053000	3:18:16 PM	2.8000	2.8000	3.3806
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	322	0.88	-	-	-	-	3.4080
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	329	0.90	15.638000	11:25:44 AM	3.3000	3.3000	3.2107
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	336	0.92	-	-	-	-	3.4378
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	343	0.94	4.500000	2:34:16 PM	3.6250	3.5989	3.4786
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	350	0.96	-	-	-	-	3.6270
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	357	0.98	39.071500	3:47:40 PM	3.6100	3.6117	3.7266
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	363	0.99	47.110000	3:41:35 PM	4.2650	4.2017	4.2586
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	364	1.00	636.187200	3:56:21 PM	3.7060	3.6989	3.7199
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	389	1.07	138.481000	3:29:28 PM	4.1250	4.0786	4.1557
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	432	1.18	-	-	-	-	4.2780
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	570	1.56	2,338.581000	3:53:27 PM	4.4250	4.4428	4.4443
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	573	1.57	376.373000	3:27:58 PM	4.5500	4.4541	4.4591
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	612	1.68	1.550000	11:47:54 AM	4.7500	4.7500	4.5546
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	656	1.80	-	-	-	-	4.5181
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	719	1.97	-	-	-	-	4.5856
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	734	2.01	17.168057	10:52:19 AM	4.8750	4.8750	4.6610
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	792	2.17	88.580000	3:23:08 PM	4.8000	4.8204	4.7989
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	817	2.24	-	-	-	-	4.6795
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	964	2.64	354.496000	3:20:13 PM	4.6910	4.7065	4.7081
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	969	2.65	13.650000	11:32:27 AM	4.9450	4.8214	4.8220
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	971	2.66	-	-	-	-	4.8248
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,091	2.99	396.831000	3:35:18 PM	4.9000	4.8846	4.8995
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,119	3.06	23.100000	3:28:32 PM	5.2000	5.1732	5.2994

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,160	3.18	-	-	-	-	4.9908
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,200	3.29	-	-	-	-	5.0209
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,251	3.43	-	-	-	-	5.1478
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,267	3.47	1,426.043000	3:52:30 PM	5.0000	5.0011	5.0061
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,277	3.50	902.130000	3:59:30 PM	5.0000	5.0004	5.0074
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,330	3.64	1,114.997000	3:43:27 PM	5.0300	5.0417	5.0408
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,495	4.09	-	-	-	-	5.2372
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,525	4.18	0.825000	2:12:36 PM	5.2000	5.2000	5.2449
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,573	4.31	-	-	-	-	5.2806
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,657	4.54	-	-	-	-	5.3282
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,660	4.55	288.214000	3:39:23 PM	5.3000	5.2560	5.2775
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,721	4.71	0.500000	10:52:50 AM	5.5500	5.5500	5.3869
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,750	4.79	9.160000	2:48:08 PM	5.5000	5.4880	5.4511
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,846	5.05	-	-	-	-	5.4323
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,044	5.60	-	-	-	-	5.5841
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,075	5.68	2.000000	11:46:39 AM	5.6250	5.6250	5.5147
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,187	5.99	32.420000	2:58:56 PM	5.6500	5.5889	5.6365
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,301	6.30	-	-	-	-	5.6102
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,338	6.40	1,456.569000	3:58:26 PM	5.6395	5.6210	5.6242
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,467	6.75	-	-	-	-	5.7334
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,840	7.78	-	-	-	-	5.7496
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,883	7.89	-	-	-	-	5.7553
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,902	7.95	-	-	-	-	5.7632
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,084	8.44	-	-	-	-	5.7959
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,258	8.92	-	-	-	-	5.8588
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,261	8.93	15.700000	3:14:21 PM	5.8000	5.8478	5.8533
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,336	9.13	-	-	-	-	5.8365
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,443	9.43	-	-	-	-	5.7810
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,456	9.46	-	-	-	-	5.8491
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,484	9.54	1.000000	11:14:45 AM	5.8000	5.8500	5.8520
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,598	9.85	5,862.772000	3:56:54 PM	5.8300	5.8069	5.8479
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,694	10.11	-	-	-	-	5.8732
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,757	10.29	-	-	-	-	5.8785
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,869	10.59	-	-	-	-	5.8879
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,463	12.22	-	-	-	-	5.9480

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,792	13.12	-	-	-	-	5.9957
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,869	13.33	860.580000	3:58:23 PM	5.9400	5.9816	5.9749
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,157	14.12	-	-	-	-	6.0999
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,388	14.75	-	-	-	-	6.1900
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,478	15.00	-	-	-	-	6.2267
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,547	15.19	6.000000	3:55:13 PM	6.2300	6.2400	6.2552
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,668	15.52	-	-	-	-	6.3054
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,004	16.44	-	-	-	-	6.4882
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,598	18.06	-	-	-	-	6.5884
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,907	18.91	-	-	-	-	6.6139