

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	6	0.02	2.000000	2:12:45 PM	1.6000	1.6000	1.6524
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	13	0.04	8.000000	11:15:35 AM	1.6500	1.6313	1.7861
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	20	0.06	-	-	-	-	1.6732
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	26	0.07	-	-	-	-	3.5671
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	27	0.07	2.500000	10:17:57 AM	1.6500	1.6500	1.8281
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	34	0.09	4.000000	3:09:34 PM	1.9000	1.9000	1.7422
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	41	0.11	95.649000	3:29:22 PM	1.7500	1.6571	1.8433
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	48	0.13	313.375000	2:48:22 PM	1.7000	1.7005	1.6950
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	55	0.15	-	-	-	-	1.7299
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	60	0.16	-	-	-	-	3.6545
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	62	0.17	0.800000	2:46:50 PM	2.0000	2.0000	1.8750
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	69	0.19	5.000000	2:46:36 PM	1.9000	1.9000	1.9953
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	76	0.21	1.500000	11:22:36 AM	1.8150	1.8150	1.9990
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	83	0.23	32.123000	3:27:59 PM	1.8350	1.8394	1.8343
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	90	0.25	538.897200	3:22:14 PM	1.8500	1.8383	1.8374
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	97	0.27	-	-	-	-	2.0742
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	103	0.28	802.517000	10:30:37 AM	2.0250	2.0280	2.0355
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	108	0.30	252.557000	3:19:19 PM	3.4150	3.4195	3.4147
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	110	0.30	250.783000	3:32:52 PM	3.8150	3.8150	3.8150
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	111	0.30	221.129000	11:43:40 AM	2.1750	2.1840	2.1865
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	118	0.32	2.950000	10:27:40 AM	2.2500	2.2500	2.3267
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	125	0.34	29.902000	3:40:28 PM	2.2500	2.2500	2.4091
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	132	0.36	1.010000	11:52:04 AM	2.2700	2.2700	2.5309
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	139	0.38	-	-	-	-	2.5608
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	146	0.40	3.035000	3:39:50 PM	2.8600	2.8600	2.9000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	153	0.42	9.582000	9:59:05 AM	2.8500	2.8500	2.8652
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	160	0.44	-	-	-	-	2.8709
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	167	0.46	0.100000	2:40:47 PM	3.0500	3.0500	3.0318
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	174	0.48	46.561200	2:52:36 PM	3.1200	3.1151	3.0864
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	177	0.49	329.491000	3:33:28 PM	3.9000	3.8787	3.9219
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	181	0.50	169.503000	3:49:32 PM	3.1200	3.1072	3.1129
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	186	0.51	2.890000	2:49:41 PM	3.9000	3.9000	3.8993
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	188	0.52	-	-	-	-	3.0596
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	202	0.55	294.905000	2:53:59 PM	4.0850	4.0040	4.0217
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	209	0.57	8.095000	2:19:43 PM	2.7500	2.7500	3.0897

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RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	216	0.59	-	-	-	-	3.0998
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	230	0.63	-	-	-	-	3.1198
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	237	0.65	-	-	-	-	3.1298
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	244	0.67	-	-	-	-	3.1398
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	246	0.67	730.455000	3:06:02 PM	4.0520	4.0527	4.0671
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	251	0.69	-	-	-	-	3.1499
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	258	0.71	-	-	-	-	3.1601
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	284	0.78	-	-	-	-	4.0563
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	293	0.80	-	-	-	-	3.2930
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	300	0.82	-	-	-	-	3.3321
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	307	0.84	-	-	-	-	3.3707
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	314	0.86	2.040000	11:02:06 AM	3.6500	3.6500	3.4111
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	321	0.88	-	-	-	-	3.4375
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	328	0.90	-	-	-	-	3.3154
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	335	0.92	-	-	-	-	3.4678
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	342	0.94	-	-	-	-	3.5064
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	349	0.96	4.100000	2:47:37 PM	3.5550	3.5550	3.6424
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	356	0.98	4.200000	3:31:19 PM	3.6300	3.6300	3.7300
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	362	0.99	152.620000	2:54:59 PM	4.1750	4.1487	4.1500
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	363	0.99	160.223000	3:53:11 PM	3.7150	3.6977	3.7199
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	388	1.06	179.749000	3:32:39 PM	3.9800	4.1214	4.1127
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	431	1.18	-	-	-	-	4.2387
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	569	1.56	536.672000	3:07:07 PM	4.4255	4.4394	4.4486
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	572	1.57	1,097.649000	2:54:31 PM	4.5000	4.5850	4.4930
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	611	1.67	-	-	-	-	4.5148
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	655	1.79	-	-	-	-	4.4880
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	718	1.97	-	-	-	-	4.5581
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	733	2.01	-	-	-	-	4.6285
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	791	2.17	5.870000	9:29:59 AM	4.8000	4.8000	4.7996
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	816	2.23	-	-	-	-	4.6530
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	963	2.64	588.640000	11:55:57 AM	4.7250	4.7225	4.7108
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	968	2.65	6.000000	11:06:15 AM	4.8700	4.8700	4.7961
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	970	2.66	-	-	-	-	4.7988
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,090	2.98	286.690000	3:54:40 PM	4.8760	4.8786	4.8983
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,118	3.06	1.000000	9:30:49 AM	5.1000	5.1000	4.9356

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,159	3.17	-	-	-	-	4.9681
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,199	3.28	-	-	-	-	4.9999
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,250	3.42	-	-	-	-	5.1206
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,266	3.47	1,015.378000	3:55:17 PM	4.9500	4.9601	4.9709
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,276	3.49	236.760000	3:01:47 PM	5.0400	5.0400	5.0059
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,329	3.64	153.000000	10:11:30 AM	5.1000	5.1000	5.0512
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,494	4.09	-	-	-	-	5.2301
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,524	4.17	0.800000	3:14:47 PM	5.1000	5.1000	5.2411
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,572	4.30	-	-	-	-	5.2798
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,656	4.53	-	-	-	-	5.3342
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,659	4.54	558.670000	3:37:21 PM	5.2000	5.3556	5.2918
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,720	4.71	-	-	-	-	5.3872
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,749	4.79	16.300000	3:39:16 PM	5.3700	5.3828	5.4542
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,845	5.05	-	-	-	-	5.4536
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,043	5.59	-	-	-	-	5.6151
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,074	5.68	25.000000	2:57:41 PM	5.6050	5.6050	5.5560
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,186	5.99	11.970000	3:16:20 PM	5.6900	5.6689	5.6610
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,300	6.30	-	-	-	-	5.6641
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,337	6.40	252.000000	3:09:20 PM	5.6150	5.6314	5.6272
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,466	6.75	300.000000	11:56:00 AM	5.8500	5.8500	5.8500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,839	7.77	-	-	-	-	5.8133
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,882	7.89	-	-	-	-	5.8194
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,901	7.94	-	-	-	-	5.8270
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,083	8.44	-	-	-	-	5.8556
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,257	8.92	-	-	-	-	5.9110
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,260	8.93	-	-	-	-	5.8537
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,335	9.13	-	-	-	-	5.8903
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,442	9.42	2.000000	3:59:06 PM	5.8000	5.8000	5.7961
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,455	9.46	-	-	-	-	5.9008
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,483	9.54	2.000000	2:56:42 PM	6.2300	6.2400	5.9032
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,597	9.85	1,068.535000	3:59:05 PM	5.9100	5.8832	5.9150
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,693	10.11	-	-	-	-	5.9212
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,756	10.28	-	-	-	-	5.9261
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,868	10.59	5.000000	11:34:42 AM	5.8750	5.8525	5.9348
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,462	12.22	-	-	-	-	5.9915

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,791	13.12	-	-	-	-	6.0359
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,868	13.33	578.500000	3:58:36 PM	6.0500	5.9789	6.0333
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,156	14.12	-	-	-	-	6.1358
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,387	14.75	-	-	-	-	6.2180
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,477	15.00	-	-	-	-	6.2514
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,546	15.18	0.245000	2:49:40 PM	6.5000	6.5000	6.2754
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,667	15.52	-	-	-	-	6.3175
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,003	16.44	-	-	-	-	6.4767
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,597	18.06	-	-	-	-	6.5632
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,906	18.91	-	-	-	-	6.5873