

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	2	0.01	-	-	-	-	-
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	9	0.03	4.500000	11:12:02 AM	1.8500	1.8500	1.8007
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	16	0.04	-	-	-	-	1.7343
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	22	0.06	4.200000	11:51:35 AM	3.6200	3.6200	3.7184
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	23	0.06	-	-	-	-	1.8386
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	30	0.08	1.410000	2:32:43 PM	1.9000	1.9000	1.7433
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	37	0.10	169.760000	3:18:16 PM	1.6400	1.8594	1.9709
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	44	0.12	5.000000	10:38:19 AM	1.6500	1.6500	1.8315
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	51	0.14	-	-	-	-	1.7764
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	56	0.15	-	-	-	-	3.7606
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	58	0.16	-	-	-	-	1.8750
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	65	0.18	-	-	-	-	2.0016
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	72	0.20	0.502000	3:47:38 PM	1.8000	1.8000	2.0174
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	79	0.22	15.053000	3:12:27 PM	1.8550	1.8533	1.8343
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	86	0.24	24.213000	3:13:21 PM	1.8600	1.8540	1.8374
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	93	0.26	6.540000	3:33:35 PM	2.0250	1.9820	2.0502
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	99	0.27	586.178000	2:44:25 PM	2.5000	2.1279	2.1302
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	104	0.29	160.120000	3:15:55 PM	3.5400	3.6830	3.6445
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	106	0.29	440.114000	3:41:52 PM	3.8000	3.8241	3.8294
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	107	0.29	15.131000	2:59:33 PM	2.2000	2.2000	2.1868
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	114	0.31	-	-	-	-	2.3534
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	121	0.33	25.300000	11:33:39 AM	2.2500	2.2500	2.4378
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	128	0.35	0.404000	3:17:44 PM	2.2700	2.2700	2.5485
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	135	0.37	15.000000	11:13:54 AM	3.1500	3.1500	2.5975
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	142	0.39	3.300000	2:13:51 PM	2.8500	2.8500	2.8750
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	149	0.41	30.000000	2:18:46 PM	2.8750	3.0583	2.8842
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	156	0.43	-	-	-	-	2.8926
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	163	0.45	-	-	-	-	3.0373
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	170	0.47	40.683000	3:35:24 PM	3.1300	3.1437	3.0836
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	173	0.47	230.479000	3:27:47 PM	3.9000	3.9858	3.9486
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	177	0.49	54.311000	3:16:17 PM	3.1150	3.1428	3.1226
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	182	0.50	0.290000	11:10:24 AM	4.0500	4.0500	3.9480
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	184	0.50	857.970000	2:58:42 PM	3.3350	3.3322	3.3325
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	198	0.54	1.443000	2:25:42 PM	3.8500	3.8500	3.9942

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RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	205	0.56	6.660000	11:43:43 AM	2.7500	2.7500	3.2165
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	212	0.58	-	-	-	-	3.2360
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	226	0.62	5.068000	2:54:51 PM	2.8000	2.8000	3.2749
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	233	0.64	-	-	-	-	3.2944
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	240	0.66	-	-	-	-	3.3138
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	242	0.66	73.592000	3:40:45 PM	4.0520	4.0496	4.0849
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	247	0.68	-	-	-	-	3.3334
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	254	0.70	-	-	-	-	3.3530
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	280	0.77	-	-	-	-	4.0863
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	289	0.79	-	-	-	-	3.4759
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	296	0.81	3.000000	3:37:01 PM	3.3000	3.3000	3.5064
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	303	0.83	-	-	-	-	3.5365
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	310	0.85	-	-	-	-	3.5678
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	317	0.87	11.180000	3:36:10 PM	3.2000	3.2000	3.5898
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	324	0.89	6.435000	2:42:29 PM	3.3500	3.3500	3.4340
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	331	0.91	-	-	-	-	3.8500
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	338	0.93	-	-	-	-	3.6486
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	345	0.95	13.270000	3:09:02 PM	3.7450	3.7122	3.7442
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	352	0.96	5.000000	3:41:40 PM	3.6500	3.6500	3.7398
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	358	0.98	20.115000	3:27:50 PM	4.0200	4.0377	4.1599
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	359	0.98	55.299000	3:31:41 PM	3.7400	3.7345	3.7200
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	384	1.05	209.900000	3:56:10 PM	4.3500	4.1357	4.1372
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	427	1.17	0.250000	11:10:27 AM	4.4750	4.4750	4.2545
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	565	1.55	452.700000	3:51:57 PM	4.4250	4.4516	4.4738
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	568	1.56	80.000000	2:19:52 PM	4.4500	4.4553	4.4795
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	607	1.66	7.400000	10:28:19 AM	4.5750	4.5750	4.4900
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	651	1.78	-	-	-	-	4.4841
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	714	1.96	-	-	-	-	4.5487
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	729	2.00	-	-	-	-	4.6005
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	787	2.16	-	-	-	-	4.8035
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	812	2.22	-	-	-	-	4.6394
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	959	2.63	1,242.900000	3:40:20 PM	4.7000	4.7013	4.7037
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	964	2.64	58.400000	3:40:43 PM	4.7500	4.7500	4.7764
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	966	2.65	-	-	-	-	4.7788

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,086	2.97	644.099000	3:34:07 PM	5.0000	4.8654	4.8512
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,114	3.05	1.000000	3:07:48 PM	5.0750	5.0750	4.9105
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,155	3.16	-	-	-	-	4.9428
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,195	3.27	-	-	-	-	4.9742
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,246	3.41	-	-	-	-	5.0683
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,262	3.46	153.990000	3:49:59 PM	4.9000	4.9326	4.9125
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,272	3.48	357.220000	11:54:48 AM	4.9500	4.9539	4.9602
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,325	3.63	439.600000	3:51:29 PM	5.1000	5.0227	5.0287
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,490	4.08	-	-	-	-	5.2037
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,520	4.16	-	-	-	-	5.2187
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,568	4.29	-	-	-	-	5.2567
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,652	4.52	-	-	-	-	5.3143
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,655	4.53	81.830000	3:15:24 PM	5.3000	5.1686	5.3503
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,716	4.70	-	-	-	-	5.3785
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,745	4.78	-	-	-	-	5.4466
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,841	5.04	-	-	-	-	5.4420
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,039	5.58	-	-	-	-	5.5956
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,070	5.67	0.700000	3:06:12 PM	5.6650	5.6650	5.5629
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,182	5.97	4.500000	3:27:35 PM	5.5775	5.6028	5.6873
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,296	6.29	-	-	-	-	5.6785
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,333	6.39	8.112000	3:56:29 PM	5.6900	5.6812	5.6227
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,462	6.74	51.800000	10:11:31 AM	5.7000	5.7000	5.8786
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,835	7.76	-	-	-	-	5.8354
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,878	7.88	-	-	-	-	5.8424
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,897	7.93	-	-	-	-	5.8488
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,079	8.43	-	-	-	-	5.8758
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,253	8.91	-	-	-	-	5.9196
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,256	8.91	-	-	-	-	5.8556
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,331	9.12	-	-	-	-	5.9084
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,438	9.41	22.000000	3:50:51 PM	5.9250	5.9250	5.8051
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,451	9.45	6.600000	3:55:17 PM	5.9600	5.9600	5.9187
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,479	9.53	-	-	-	-	5.9211
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,593	9.84	1,832.916000	3:52:50 PM	5.9150	5.9723	5.9310
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,689	10.10	-	-	-	-	5.9392

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,752	10.27	-	-	-	-	5.9445
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,864	10.58	13.000000	11:16:48 AM	5.8750	5.8750	5.9540
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,458	12.21	-	-	-	-	6.0152
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,787	13.11	3.300000	3:56:58 PM	6.2000	6.2000	6.0610
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,864	13.32	24.118500	3:57:31 PM	6.1000	6.1760	6.0468
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,152	14.11	-	-	-	-	6.1521
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,383	14.74	-	-	-	-	6.2283
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,473	14.98	-	-	-	-	6.2589
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,542	15.17	-	-	-	-	6.2823
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,663	15.50	-	-	-	-	6.3234
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,999	16.42	-	-	-	-	6.4637
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,593	18.05	-	-	-	-	6.5610
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,902	18.90	-	-	-	-	6.5798