

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	1	0.00	-	-	-	-	-
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	8	0.02	1,262.000000	11:47:30 AM	1.9000	1.7020	1.7017
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	15	0.04	-	-	-	-	1.7356
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	21	0.06	-	-	-	-	3.6611
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	22	0.06	-	-	-	-	1.8301
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	29	0.08	8.875000	2:28:54 PM	1.9500	1.9500	1.7433
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	36	0.10	64.802000	2:15:57 PM	1.6250	1.7074	1.9712
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	43	0.12	58.108000	3:25:24 PM	1.6500	1.6869	1.8293
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	50	0.14	0.500000	2:25:38 PM	1.7500	1.7500	1.7806
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	55	0.15	-	-	-	-	3.7158
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	57	0.16	4.000000	2:58:49 PM	1.9750	1.9750	1.8750
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	64	0.18	101.901000	2:59:10 PM	2.0000	2.0024	2.0000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	71	0.19	2.000000	2:51:18 PM	1.8000	1.8000	2.0118
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	78	0.21	37.037000	2:34:37 PM	1.8600	1.8600	1.8346
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	85	0.23	44.426000	3:34:17 PM	1.8650	1.8650	1.8374
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	92	0.25	277.822500	3:55:02 PM	2.0500	2.0387	2.0500
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	98	0.27	301.693000	2:14:01 PM	2.1000	2.1000	2.1206
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	103	0.28	183.227000	3:58:02 PM	3.7500	3.5742	3.5324
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	105	0.29	-	-	-	-	3.8267
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	106	0.29	2.625000	3:22:41 PM	2.5000	2.5000	2.1860
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	113	0.31	14.580000	9:48:37 AM	2.4500	2.4500	2.3463
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	120	0.33	25.342000	11:17:15 AM	2.2600	2.2892	2.4301
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	127	0.35	3.032000	11:00:31 AM	2.2750	2.2750	2.5378
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	134	0.37	-	-	-	-	2.5895
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	141	0.39	27.352000	3:52:42 PM	2.8500	2.8520	2.8750
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	148	0.41	-	-	-	-	2.8640
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	155	0.42	-	-	-	-	2.8790
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	162	0.44	1.045000	2:39:28 PM	3.0000	3.0000	3.0174
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	169	0.46	35.545100	3:35:19 PM	3.1600	3.1328	3.0825
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	172	0.47	325.963000	3:53:36 PM	3.9800	3.9817	3.9676
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	176	0.48	29.297000	3:51:08 PM	3.0600	3.1698	3.1336
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	181	0.50	-	-	-	-	3.9333
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	183	0.50	1,711.054000	3:55:08 PM	3.3150	3.3105	3.3110
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	197	0.54	22.933000	3:24:55 PM	4.0250	4.0539	3.9868

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RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	204	0.56	5.047000	3:18:25 PM	2.7500	2.7500	3.2166
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	211	0.58	-	-	-	-	3.2366
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	225	0.62	-	-	-	-	3.2765
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	232	0.64	-	-	-	-	3.2964
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	239	0.65	20.260000	10:24:03 AM	3.3500	3.3500	3.3164
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	241	0.66	154.516000	3:21:49 PM	4.0250	4.0491	4.0854
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	246	0.67	-	-	-	-	3.3364
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	253	0.69	-	-	-	-	3.3565
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	279	0.76	-	-	-	-	4.0736
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	288	0.79	2.040000	3:24:16 PM	3.8000	3.8000	3.4806
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	295	0.81	1.350000	11:50:00 AM	3.3000	3.3000	3.5118
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	302	0.83	-	-	-	-	3.5428
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	309	0.85	-	-	-	-	3.5748
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	316	0.87	1.019000	3:09:40 PM	3.4000	3.4000	3.5983
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	323	0.88	2.421000	2:26:21 PM	3.4050	3.4050	3.4608
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	330	0.90	-	-	-	-	3.8500
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	337	0.92	101.020000	9:58:55 AM	3.7400	3.7400	3.7400
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	344	0.94	-	-	-	-	3.7528
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	351	0.96	5.130000	10:01:21 AM	3.6500	3.6500	3.7407
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	357	0.98	61.948000	3:52:28 PM	4.0000	4.0802	4.1624
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	358	0.98	20.962000	3:03:34 PM	3.7550	3.7472	3.7199
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	365	1.00	134.596000	3:55:29 PM	3.7900	3.7767	3.8087
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	383	1.05	465.700000	3:45:47 PM	4.1500	4.1573	4.1446
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	426	1.17	-	-	-	-	4.2437
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	564	1.54	298.466000	3:36:41 PM	4.4650	4.4452	4.4403
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	567	1.55	535.536000	3:11:01 PM	4.4000	4.4806	4.4840
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	606	1.66	-	-	-	-	4.4771
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	650	1.78	-	-	-	-	4.4767
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	713	1.95	-	-	-	-	4.5422
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	728	1.99	-	-	-	-	4.5908
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	786	2.15	75.000000	3:33:50 PM	4.4500	4.5667	4.8042
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	811	2.22	-	-	-	-	4.6356
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	958	2.62	1,759.000000	11:41:02 AM	4.7000	4.7006	4.7017
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	963	2.64	1.000000	11:07:44 AM	4.9500	4.9500	4.7770

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	965	2.64	-	-	-	-	4.7794
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,085	2.97	423.738000	3:37:32 PM	4.8250	4.8698	4.8846
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,113	3.05	29.000000	10:24:41 AM	5.0000	4.9914	4.9158
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,154	3.16	-	-	-	-	4.9498
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,194	3.27	-	-	-	-	4.9829
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,245	3.41	-	-	-	-	5.0741
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,261	3.45	533.590000	2:54:42 PM	5.0000	4.9096	4.9000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,271	3.48	1,235.070000	11:35:52 AM	4.8750	4.8890	4.8855
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,324	3.63	210.035000	3:06:29 PM	5.1380	5.0329	5.0488
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,489	4.08	-	-	-	-	5.2248
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,519	4.16	-	-	-	-	5.2412
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,567	4.29	-	-	-	-	5.2804
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,651	4.52	-	-	-	-	5.3407
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,654	4.53	107.800000	3:34:39 PM	5.2500	5.2923	5.3143
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,715	4.70	1,000.000000	10:09:07 AM	5.6500	5.6500	5.6257
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,744	4.78	11.000000	2:49:44 PM	5.6000	5.3486	5.4817
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,840	5.04	2.300000	3:48:06 PM	5.4000	5.4000	5.4744
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,038	5.58	-	-	-	-	5.6258
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,069	5.67	26.610000	10:47:50 AM	5.6000	5.5925	5.5980
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,181	5.97	437.110000	3:56:43 PM	5.7800	5.7707	5.7800
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,295	6.28	-	-	-	-	5.7146
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,332	6.39	158.510000	2:16:10 PM	5.7000	5.6532	5.6392
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,461	6.74	21.000000	3:52:31 PM	5.7300	5.7014	5.8786
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,834	7.76	-	-	-	-	5.8743
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,877	7.88	19.660000	2:52:40 PM	6.0250	6.0250	5.8818
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,896	7.93	-	-	-	-	5.8881
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,078	8.43	-	-	-	-	5.9160
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,252	8.90	3.000000	2:57:56 PM	6.5000	6.3333	5.9587
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,255	8.91	-	-	-	-	5.8560
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,330	9.12	-	-	-	-	5.9489
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,437	9.41	751.000000	11:58:35 AM	5.7800	6.0197	5.9481
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,450	9.45	-	-	-	-	5.9577
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,478	9.52	-	-	-	-	5.9598
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,592	9.83	1,401.128000	3:50:42 PM	5.9550	5.9457	5.9625

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,688	10.10	-	-	-	-	5.9744
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,751	10.27	-	-	-	-	5.9778
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,863	10.58	1.000000	10:08:57 AM	5.9250	5.9250	5.9837
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,457	12.20	-	-	-	-	6.0252
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,786	13.10	1.000000	2:36:02 PM	6.5000	6.5000	6.0614
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,863	13.31	103.000000	3:03:59 PM	6.1750	6.0245	6.0340
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,151	14.10	-	-	-	-	6.1494
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,382	14.74	-	-	-	-	6.2285
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,472	14.98	-	-	-	-	6.2601
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,541	15.17	0.400000	2:53:32 PM	6.8500	6.8500	6.2844
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,662	15.50	-	-	-	-	6.3271
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,998	16.42	-	-	-	-	6.4676
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,592	18.05	-	-	-	-	6.5636
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,901	18.89	-	-	-	-	6.5860