

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 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	5	0.01	-	-	-	-	-
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	12	0.03	-	-	-	-	1.9500
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	18	0.05	-	-	-	-	3.9524
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	19	0.05	2.436000	2:38:55 PM	2.0000	2.0000	1.8408
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	26	0.07	96.400000	3:14:29 PM	1.9500	1.9791	1.9282
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	33	0.09	59.545000	2:49:26 PM	1.9500	1.9500	1.9379
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	40	0.11	312.500000	3:14:28 PM	2.0900	2.0409	2.0450
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	47	0.13	-	-	-	-	1.7235
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	52	0.14	-	-	-	-	3.9725
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	54	0.15	12.000000	10:43:07 AM	2.0250	2.0250	1.8750
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	61	0.17	11.664000	3:09:36 PM	2.2500	2.0232	2.0000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	68	0.19	2.410000	3:19:01 PM	2.1500	2.1500	2.0208
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	75	0.21	-	-	-	-	1.8346
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	82	0.23	20.553000	2:56:11 PM	1.9000	1.9487	1.8371
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	89	0.24	418.476200	3:58:40 PM	2.1300	2.1535	2.1274
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	95	0.26	13.759000	2:20:48 PM	2.1600	2.1568	2.2475
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	100	0.27	1,101.746000	3:57:24 PM	4.0000	4.1370	4.0274
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	102	0.28	9.445000	2:50:13 PM	4.0000	3.8764	3.8881
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	103	0.28	12.213000	2:18:28 PM	2.2000	2.2167	2.1861
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	110	0.30	14.580000	11:29:46 AM	2.3750	2.3233	2.3695
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	117	0.32	2.000000	11:18:38 AM	2.2600	2.2600	2.4584
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	124	0.34	5.700000	3:20:49 PM	2.3000	2.2947	2.5650
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	131	0.36	10.800000	3:32:50 PM	2.5000	2.5000	2.6240
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	138	0.38	6.010000	2:39:39 PM	2.8750	2.8899	2.8750
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	145	0.40	4.000000	10:29:04 AM	2.9500	2.9500	2.8745
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	152	0.42	1.100000	2:35:25 PM	3.2000	3.2000	2.9145
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	159	0.44	-	-	-	-	3.0404
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	166	0.45	7.805000	2:33:06 PM	3.2500	3.2004	3.0960
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	169	0.46	1,158.962100	3:52:00 PM	4.1050	4.1381	4.1296
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	173	0.47	33.128000	2:47:39 PM	3.2500	3.2504	3.3711
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	178	0.49	10.000000	2:30:44 PM	4.0000	4.0000	4.0558
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	180	0.49	415.430300	3:59:02 PM	3.2750	3.3284	3.3568
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	194	0.53	126.921700	3:51:29 PM	4.2500	4.2457	4.1569
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	201	0.55	-	-	-	-	3.2905
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	208	0.57	-	-	-	-	3.3053

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RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	222	0.61	-	-	-	-	3.3349
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	229	0.63	-	-	-	-	3.3497
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	236	0.65	-	-	-	-	3.3645
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	238	0.65	261.850000	3:34:32 PM	4.2500	4.2122	4.2369
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	243	0.67	-	-	-	-	3.3794
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	250	0.68	-	-	-	-	3.3942
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	276	0.76	0.200000	10:48:28 AM	4.1250	4.1250	4.1713
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	285	0.78	-	-	-	-	3.4891
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	292	0.80	0.500000	2:39:06 PM	3.3000	3.3000	3.5161
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	299	0.82	-	-	-	-	3.5435
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	306	0.84	-	-	-	-	3.5714
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	313	0.86	-	-	-	-	3.5930
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	320	0.88	-	-	-	-	3.5436
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	327	0.90	-	-	-	-	3.8211
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	334	0.91	102.643000	3:54:14 PM	3.7750	3.7750	3.7627
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	341	0.93	0.025000	2:17:12 PM	3.6500	3.6500	3.6698
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	348	0.95	0.110000	9:08:00 AM	3.6000	3.6000	3.7419
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	354	0.97	579.821000	3:34:21 PM	4.2000	4.1920	4.1842
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	355	0.97	17.850000	3:57:57 PM	3.7600	3.7619	3.7150
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	362	0.99	472.554000	3:55:22 PM	3.8150	3.7740	3.7546
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	380	1.04	45.000000	3:34:45 PM	4.0650	4.1699	4.2004
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	423	1.16	-	-	-	-	4.3154
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	561	1.54	69.110000	3:56:52 PM	4.5000	4.4743	4.4882
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	564	1.54	66.500000	3:45:17 PM	4.5500	4.4691	4.4489
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	603	1.65	-	-	-	-	4.5206
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	647	1.77	-	-	-	-	4.5266
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	710	1.94	-	-	-	-	4.5860
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	725	1.99	-	-	-	-	4.6249
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	783	2.14	0.100000	9:54:46 AM	4.7500	4.7500	4.6711
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	808	2.21	-	-	-	-	4.6770
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	955	2.62	121.000000	3:46:38 PM	4.6600	4.6979	4.6893
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	960	2.63	-	-	-	-	4.8172
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	962	2.63	-	-	-	-	4.8194
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,082	2.96	148.420000	3:41:40 PM	4.9000	4.9157	4.9062
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,110	3.04	68.000000	11:38:18 AM	5.0250	5.0250	5.0250

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,151	3.15	-	-	-	-	4.9900
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,191	3.26	-	-	-	-	5.0238
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,242	3.40	-	-	-	-	5.1031
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,258	3.44	8.560000	3:56:03 PM	5.0000	5.0102	4.9963
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,268	3.47	97.000000	3:58:09 PM	4.9000	5.0825	5.0349
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,321	3.62	70.000000	2:30:01 PM	5.1250	5.1357	5.1008
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,486	4.07	11.500000	3:40:54 PM	5.5000	5.4978	5.2713
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,516	4.15	2.500000	3:57:32 PM	5.5950	5.5760	5.2897
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,564	4.28	-	-	-	-	5.3285
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,648	4.51	-	-	-	-	5.3905
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,651	4.52	301.755000	3:39:30 PM	5.5500	5.4553	5.4603
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,712	4.69	-	-	-	-	5.6291
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,741	4.77	51.365000	3:34:54 PM	5.6000	5.5350	5.5046
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,837	5.03	-	-	-	-	5.5283
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,035	5.57	-	-	-	-	5.6741
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,066	5.66	0.200000	9:52:28 AM	5.7500	5.7500	5.6544
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,178	5.96	5.000000	3:12:08 PM	5.6750	5.6750	5.7990
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,292	6.28	-	-	-	-	5.7696
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,329	6.38	131.500000	11:58:15 AM	5.8500	5.8500	5.8542
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,458	6.73	89.000000	11:48:11 AM	5.9000	5.9000	5.8642
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,831	7.75	-	-	-	-	5.9174
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,874	7.87	-	-	-	-	5.9241
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,893	7.92	-	-	-	-	5.9293
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,075	8.42	-	-	-	-	5.9542
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,249	8.90	-	-	-	-	5.9902
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,252	8.90	0.250000	9:51:47 AM	6.1250	6.1250	5.8392
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,327	9.11	-	-	-	-	5.9845
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,434	9.40	25.350000	2:11:05 PM	6.0600	6.0121	5.9487
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,447	9.44	-	-	-	-	5.9955
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,475	9.51	-	-	-	-	5.9981
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,589	9.83	1,145.025000	3:43:39 PM	6.0400	6.0764	6.0400
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,685	10.09	-	-	-	-	6.0176
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,748	10.26	-	-	-	-	6.0236
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,860	10.57	1.500000	2:03:48 PM	6.3000	6.2333	6.0343
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,454	12.19	-	-	-	-	6.0986

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,783	13.10	-	-	-	-	6.1417
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,860	13.31	200.600000	2:23:18 PM	6.1500	6.1226	6.1223
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,148	14.09	-	-	-	-	6.2209
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,379	14.73	-	-	-	-	6.2873
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,469	14.97	-	-	-	-	6.3137
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,538	15.16	3.000000	10:56:57 AM	6.3800	6.3800	6.3340
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,659	15.49	-	-	-	-	6.3695
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,995	16.41	-	-	-	-	6.4846
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,589	18.04	-	-	-	-	6.5703
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,898	18.89	-	-	-	-	6.5881