

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 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	7	0.02	-	-	-	-	2.4048
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	14	0.04	0.892000	2:03:16 PM	2.4000	2.4000	2.3671
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	21	0.06	22.150000	2:03:00 PM	2.6000	1.8054	2.2636
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	28	0.08	5.000000	10:49:00 AM	2.0000	2.0000	2.3512
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	33	0.09	-	-	-	-	4.3883
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	35	0.10	932.022000	3:31:33 PM	2.5000	2.5847	2.6000
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	42	0.12	182.890000	10:32:56 AM	2.6000	2.6000	2.6511
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	49	0.13	214.867000	2:33:59 PM	2.3160	2.4736	3.0281
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	56	0.15	4.000000	11:44:02 AM	2.3250	2.3250	2.4840
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	63	0.17	168.863000	3:25:52 PM	2.3260	2.4184	2.3761
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	70	0.19	31.233000	2:47:56 PM	2.5000	2.4689	2.2909
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	76	0.21	3.000000	3:11:14 PM	3.2000	3.2000	2.1954
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	81	0.22	1,557.067000	3:44:13 PM	4.3400	4.3202	4.3410
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	83	0.23	51.510000	2:37:08 PM	4.3800	4.3751	4.4800
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	84	0.23	185.348000	3:48:00 PM	2.3700	2.3707	2.3632
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	91	0.25	17.894000	3:43:37 PM	2.9000	2.3594	2.3150
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	98	0.27	38.103000	2:47:11 PM	2.3650	2.3650	2.6127
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	105	0.29	-	-	-	-	2.3546
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	112	0.31	0.138000	2:03:07 PM	2.8500	2.8500	2.7394
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	119	0.33	30.560000	3:26:57 PM	3.1250	3.0991	2.8483
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	126	0.35	-	-	-	-	2.8790
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	133	0.36	-	-	-	-	2.9358
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	140	0.38	4.000000	10:48:04 AM	3.2750	3.2750	3.0057
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	147	0.40	165.791000	3:48:58 PM	3.4150	3.4149	3.4093
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	150	0.41	765.134000	3:57:37 PM	4.4600	4.4699	4.4937
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	154	0.42	7.716000	2:46:28 PM	3.4100	3.4140	3.2793
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	159	0.44	-	-	-	-	4.5767
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	161	0.44	9.350000	2:42:38 PM	3.6000	3.6000	3.3285
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	175	0.48	272.300000	3:54:37 PM	4.8500	4.7372	4.7761
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	175	0.48	15.380000	11:49:46 AM	3.5300	3.5300	3.4420
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	182	0.50	679.878000	3:57:56 PM	3.5810	3.6009	3.5770
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	189	0.52	-	-	-	-	3.3992
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	203	0.56	-	-	-	-	2.9256
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	210	0.58	11.390000	3:37:15 PM	3.2250	3.2250	3.4568
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	217	0.59	-	-	-	-	3.4759

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	219	0.60	101.605000	2:41:35 PM	4.5500	4.5885	4.7057
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	224	0.61	-	-	-	-	3.4951
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	231	0.63	-	-	-	-	3.5143
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	257	0.70	-	-	-	-	4.6844
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	266	0.73	-	-	-	-	3.6102
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	273	0.75	-	-	-	-	3.8000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	280	0.77	-	-	-	-	3.6508
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	287	0.79	-	-	-	-	3.6727
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	294	0.81	3.342000	2:51:18 PM	3.5000	3.5000	3.6938
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	301	0.82	122.519000	3:48:53 PM	3.7000	3.6941	3.7040
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	308	0.84	-	-	-	-	3.6954
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	315	0.86	15.353000	2:57:33 PM	3.7500	3.7521	3.7500
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	322	0.88	-	-	-	-	3.7680
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	329	0.90	0.780000	2:22:02 PM	3.6000	3.6000	3.5199
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	335	0.92	82.356000	3:59:24 PM	4.6500	4.6799	4.6594
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	336	0.92	9.623000	2:03:06 PM	4.0500	4.0500	3.8113
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	343	0.94	6.600000	3:31:37 PM	3.9650	3.9650	3.9362
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	361	0.99	264.530000	3:01:39 PM	4.6300	4.7638	4.7300
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	404	1.11	-	-	-	-	4.8134
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	542	1.48	379.751000	3:53:37 PM	5.2000	5.0059	5.0428
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	545	1.49	117.131000	3:51:33 PM	5.2000	5.0826	5.0428
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	584	1.60	95.637000	2:03:22 PM	4.9500	5.0375	5.1953
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	628	1.72	-	-	-	-	4.9885
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	691	1.89	-	-	-	-	5.0377
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	706	1.93	4.244662	2:13:09 PM	5.3000	5.3000	5.0532
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	764	2.09	45.410000	3:43:32 PM	5.3000	5.1303	4.9039
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	789	2.16	-	-	-	-	5.1150
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	936	2.56	-	-	-	-	4.8824
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	941	2.58	72.700000	2:49:50 PM	5.0750	5.1119	5.2496
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	943	2.58	-	-	-	-	5.2372
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,063	2.91	270.425000	2:52:11 PM	5.3000	5.3270	5.3149
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,091	2.99	262.650000	3:46:33 PM	5.3900	5.4162	5.3500
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,132	3.10	-	-	-	-	5.3891
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,172	3.21	-	-	-	-	5.4229
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,223	3.35	-	-	-	-	5.4715

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RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,239	3.39	-	-	-	-	5.1999
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,249	3.42	59.603000	2:26:24 PM	5.4500	5.4570	5.3670
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,302	3.57	7.000000	2:47:56 PM	5.8350	5.8443	5.4430
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,467	4.02	5.600000	11:09:26 AM	5.5500	5.8768	5.6721
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,497	4.10	0.616000	10:57:06 AM	6.1500	6.1500	6.2179
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,545	4.23	-	-	-	-	5.7348
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,629	4.46	4.500000	3:19:25 PM	5.8750	5.8750	5.8023
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,632	4.47	206.291000	11:53:56 AM	6.2000	6.2240	6.2397
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,693	4.64	47.910000	3:43:03 PM	6.1550	6.1490	5.6518
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,722	4.72	65.000000	3:29:59 PM	6.2000	5.7908	5.8840
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,818	4.98	-	-	-	-	5.9543
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	2,001	5.48	6,486.585000	3:59:18 PM	6.3150	6.3377	6.3349
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,016	5.52	1.300000	10:02:11 AM	6.5500	6.5500	6.0834
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,047	5.60	63.080000	2:50:58 PM	6.5500	6.5288	6.0969
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,159	5.91	15.420000	2:52:22 PM	6.6250	6.5016	5.9483
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,273	6.22	100.000000	10:56:11 AM	6.3000	6.3000	6.3000
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,310	6.32	51.479000	2:02:40 PM	6.5500	6.4590	6.3522
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,439	6.68	4.880000	3:56:49 PM	6.3250	6.3250	6.2638
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,812	7.70	0.924000	11:01:13 AM	6.7000	6.7000	6.4525
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,855	7.82	-	-	-	-	6.4691
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,874	7.87	-	-	-	-	6.4768
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,056	8.37	-	-	-	-	6.5457
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,230	8.84	9.954252	2:02:57 PM	6.8500	6.8408	6.3901
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,233	8.85	1.400000	11:04:09 AM	6.8000	6.8000	6.4762
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,308	9.06	-	-	-	-	6.6377
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,415	9.35	113.000000	2:54:15 PM	6.8000	6.8000	6.6438
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,428	9.39	-	-	-	-	6.6682
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,456	9.46	3.700000	11:03:42 AM	6.8700	6.8700	6.6753
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,570	9.77	203.160000	3:57:15 PM	6.7000	6.7934	6.8222
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,654	10.00	3,068.766000	3:36:13 PM	6.7450	6.7510	6.7900
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,666	10.04	-	-	-	-	6.7262
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,729	10.21	1.000000	11:32:39 AM	6.6300	6.6300	6.7310
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,841	10.52	-	-	-	-	6.7395
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,435	12.14	-	-	-	-	6.7685
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,764	13.04	-	-	-	-	6.7781

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,841	13.25	2.000000	11:21:12 AM	7.0000	7.0000	6.7241
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,129	14.04	-	-	-	-	6.8113
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,360	14.68	-	-	-	-	6.8478
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,450	14.92	-	-	-	-	6.8621
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,519	15.11	3.445000	2:03:14 PM	7.0000	7.0000	6.8736
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,640	15.44	-	-	-	-	6.8941
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,976	16.36	-	-	-	-	6.9528
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,570	17.99	-	-	-	-	7.0195
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,879	18.83	-	-	-	-	7.0276