

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	5	0.01	-	-	-	-	2.3294
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	12	0.03	20.000000	10:32:53 AM	2.4000	2.4000	2.2985
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	19	0.05	79.052000	3:41:36 PM	2.2000	2.2636	2.2000
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	26	0.07	-	-	-	-	2.2855
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	31	0.09	-	-	-	-	4.3668
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	33	0.09	3.620000	11:58:01 AM	2.2500	2.2500	2.6000
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	40	0.11	-	-	-	-	2.6471
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	47	0.13	216.185000	2:35:43 PM	2.3000	2.2992	2.3733
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	54	0.15	-	-	-	-	2.4362
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	61	0.17	62.814000	3:36:19 PM	2.3300	2.3350	2.3777
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	68	0.19	28.600000	2:13:13 PM	2.3600	2.3600	2.2981
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	74	0.20	-	-	-	-	2.1954
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	79	0.22	1,041.665000	3:53:38 PM	4.3250	4.3158	4.3289
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	81	0.22	12.880000	3:24:25 PM	4.5000	4.3779	4.4190
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	82	0.23	8.945000	3:18:52 PM	2.3800	2.3854	2.3670
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	89	0.24	19.840000	3:27:42 PM	2.3850	2.3823	2.3756
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	96	0.26	17.681000	2:26:51 PM	2.4000	2.3994	2.6135
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	103	0.28	22.569000	11:34:47 AM	2.4000	2.4000	2.4187
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	110	0.30	-	-	-	-	2.7513
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	117	0.32	62.000000	10:04:54 AM	3.0500	3.1468	2.8576
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	124	0.34	-	-	-	-	2.8997
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	131	0.36	-	-	-	-	2.9632
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	138	0.38	2.330000	10:07:17 AM	3.4000	3.4000	3.0375
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	145	0.40	13.500000	3:49:44 PM	3.4150	3.4150	3.4093
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	148	0.41	193.051000	3:33:22 PM	4.4500	4.4331	4.4595
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	152	0.42	-	-	-	-	3.3674
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	157	0.43	-	-	-	-	4.5320
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	159	0.44	-	-	-	-	3.3531
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	173	0.47	36.000000	3:04:15 PM	4.6750	4.5728	4.6595
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	173	0.47	-	-	-	-	3.7191
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	180	0.49	60.927000	3:29:30 PM	3.6250	3.6023	3.5884
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	187	0.51	-	-	-	-	3.4761
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	201	0.55	1.330000	11:23:54 AM	3.6250	3.6250	2.9256
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	208	0.57	-	-	-	-	3.5105
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	215	0.59	-	-	-	-	3.5219

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	217	0.59	120.690000	3:34:17 PM	4.5500	4.5630	4.6092
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	222	0.61	-	-	-	-	3.5334
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	229	0.63	-	-	-	-	3.5448
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	255	0.70	-	-	-	-	4.6860
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	264	0.72	-	-	-	-	3.6021
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	271	0.74	1.528000	2:09:56 PM	3.3000	3.3000	3.7535
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	278	0.76	-	-	-	-	3.6314
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	285	0.78	-	-	-	-	3.6541
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	292	0.80	-	-	-	-	3.6760
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	299	0.82	21.354000	3:01:35 PM	3.7000	3.7117	3.6891
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	306	0.84	-	-	-	-	3.6954
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	313	0.86	1.402000	2:38:03 PM	3.7500	3.7500	3.7500
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	320	0.88	-	-	-	-	3.7556
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	327	0.90	1.512000	3:00:01 PM	3.6000	3.6000	3.5307
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	333	0.91	6.870000	2:18:26 PM	4.8750	4.5021	4.6764
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	334	0.91	50.000000	2:18:21 PM	3.7950	3.7950	3.7950
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	341	0.93	5.880000	2:05:11 PM	3.9150	3.9150	3.9178
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	359	0.98	87.725000	3:26:53 PM	4.6000	4.6933	4.7481
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	402	1.10	-	-	-	-	4.8734
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	540	1.48	48.310000	3:15:32 PM	4.9250	4.8154	5.0884
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	543	1.49	24.300000	2:58:52 PM	5.2000	5.0425	5.1761
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	582	1.59	2.000000	2:49:58 PM	5.0000	5.0000	5.2062
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	626	1.71	-	-	-	-	5.1137
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	689	1.89	-	-	-	-	5.1813
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	704	1.93	-	-	-	-	5.2004
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	762	2.09	34.728000	3:32:24 PM	4.9750	4.9106	5.0981
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	787	2.16	-	-	-	-	5.2781
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	934	2.56	0.200000	-	-	-	5.9999
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	939	2.57	-	-	-	-	5.2478
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	941	2.58	-	-	-	-	5.4206
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,061	2.91	61.963000	3:52:54 PM	5.5000	5.2743	5.3156
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,089	2.98	46.945000	2:41:40 PM	5.3500	5.5796	5.3518
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,130	3.09	-	-	-	-	5.5912
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,170	3.20	-	-	-	-	5.6230
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,221	3.34	-	-	-	-	5.6682

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RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,237	3.39	0.700000	2:45:24 PM	5.2600	5.2471	5.9999
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,247	3.41	66.440000	2:55:22 PM	5.4800	5.5149	5.6622
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,300	3.56	7.000000	3:27:10 PM	5.4500	5.4393	5.3585
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,465	4.01	-	-	-	-	5.8578
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,495	4.09	-	-	-	-	6.3067
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,543	4.23	-	-	-	-	5.9123
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,627	4.45	-	-	-	-	5.9710
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,630	4.46	46.285000	3:16:22 PM	6.1500	6.1195	6.2091
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,691	4.63	31.020000	3:01:21 PM	5.9500	5.9500	5.6538
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,720	4.71	2.000000	10:02:51 AM	6.3000	6.3000	6.0417
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,816	4.97	-	-	-	-	6.1031
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,999	5.47	2,566.902000	3:57:20 PM	6.2750	6.2820	6.2755
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,014	5.51	-	-	-	-	6.2167
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,045	5.60	15.000000	2:06:20 PM	6.2800	6.2800	6.2290
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,157	5.91	71.500000	3:20:46 PM	6.3000	6.3860	6.4293
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,271	6.22	30.000000	3:19:01 PM	6.5000	6.5000	6.4132
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,308	6.32	171.000000	3:53:43 PM	6.4055	6.4283	6.4325
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,437	6.67	30.000000	2:00:17 PM	6.3500	6.3500	6.3793
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,810	7.69	-	-	-	-	6.5361
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,853	7.81	-	-	-	-	6.5494
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,872	7.86	-	-	-	-	6.5555
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,054	8.36	-	-	-	-	6.6068
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,228	8.84	12.060000	2:46:17 PM	6.5650	6.8782	6.7991
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,231	8.85	53.000000	3:56:43 PM	6.5700	6.5700	6.5278
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,306	9.05	-	-	-	-	6.6724
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,413	9.34	-	-	-	-	6.6661
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,426	9.38	-	-	-	-	6.6893
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,454	9.46	-	-	-	-	6.6933
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,568	9.77	20.800000	2:21:05 PM	6.7500	6.7500	6.7069
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,652	10.00	885.610000	3:54:51 PM	6.7250	6.7362	6.7303
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,664	10.03	-	-	-	-	6.7217
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,727	10.20	-	-	-	-	6.7245
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,839	10.51	-	-	-	-	6.7294
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,433	12.14	-	-	-	-	6.7532
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,762	13.04	-	-	-	-	6.7673

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,839	13.25	101.500000	10:47:29 AM	6.8000	6.8000	6.7593
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,127	14.04	-	-	-	-	6.8071
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,358	14.67	-	-	-	-	6.8456
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,448	14.92	-	-	-	-	6.8607
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,517	15.11	4.000000	11:13:52 AM	6.7200	6.7150	6.8726
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,638	15.44	-	-	-	-	6.8942
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,974	16.36	29.820000	2:05:52 PM	7.0000	7.0000	6.9576
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,568	17.98	-	-	-	-	7.0569
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,877	18.83	-	-	-	-	7.0561