

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	1	0.00	-	-	-	-	-
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	8	0.02	-	-	-	-	2.2970
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	15	0.04	1.502000	2:31:37 PM	2.6000	2.6000	2.4120
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	22	0.06	-	-	-	-	2.2882
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	27	0.07	-	-	-	-	4.3810
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	29	0.08	4.000000	10:29:24 AM	2.2500	2.2500	2.6000
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	36	0.10	161.470000	10:53:13 AM	3.0000	2.2557	2.3368
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	43	0.12	48.479000	2:33:22 PM	2.3050	2.3025	2.3733
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	50	0.14	-	-	-	-	2.4190
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	57	0.16	48.391000	3:01:17 PM	2.3600	2.3459	2.3792
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	64	0.18	10.500000	2:47:49 PM	2.5000	2.3667	2.3434
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	70	0.19	-	-	-	-	2.2199
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	75	0.21	463.207000	3:57:08 PM	4.3160	4.2850	4.3131
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	77	0.21	20.500000	2:15:27 PM	4.3300	4.3983	4.4977
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	78	0.21	24.835000	3:31:21 PM	2.4050	2.3978	2.3661
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	85	0.23	6.024000	2:29:53 PM	2.4250	2.4250	2.3745
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	92	0.25	18.365000	3:53:05 PM	2.6250	2.4153	2.6076
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	99	0.27	-	-	-	-	2.5080
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	106	0.29	-	-	-	-	2.7633
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	113	0.31	-	-	-	-	2.8663
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	120	0.33	-	-	-	-	2.9261
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	127	0.35	0.500000	10:07:59 AM	3.0500	3.0500	3.0003
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	134	0.37	12.769000	2:17:04 PM	3.2500	3.3468	3.0817
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	141	0.39	9.261000	10:56:20 AM	3.4200	3.4172	3.4093
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	144	0.39	337.010000	3:30:45 PM	4.4150	4.4249	4.4535
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	148	0.41	-	-	-	-	3.3534
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	153	0.42	-	-	-	-	4.5466
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	155	0.42	-	-	-	-	3.3885
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	169	0.46	370.345000	3:33:02 PM	4.7000	4.6472	4.6516
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	169	0.46	-	-	-	-	3.6932
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	176	0.48	29.780000	3:49:23 PM	3.6250	3.6541	3.5930
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	183	0.50	223.528000	3:48:48 PM	3.7100	3.7372	3.7705
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	197	0.54	20.240000	11:44:08 AM	3.2750	3.2750	3.2301
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	204	0.56	-	-	-	-	3.6344
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	211	0.58	15.500000	2:42:34 PM	3.2750	3.2750	3.6401

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	213	0.58	118.610000	3:38:35 PM	4.6750	4.6589	4.7011
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	218	0.60	-	-	-	-	3.6457
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	225	0.62	-	-	-	-	3.6514
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	251	0.69	-	-	-	-	4.6605
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	260	0.71	-	-	-	-	3.6796
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	267	0.73	2.040000	11:44:22 AM	3.7500	3.7500	3.7794
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	274	0.75	-	-	-	-	3.6909
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	281	0.77	8.216600	3:11:25 PM	3.7500	3.7500	3.7074
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	288	0.79	0.500000	10:20:26 AM	3.5500	3.5500	3.7235
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	295	0.81	111.813000	3:21:24 PM	3.7150	3.7175	3.7200
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	302	0.83	15.000000	9:59:24 AM	4.0000	4.0000	3.8884
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	309	0.85	-	-	-	-	3.7752
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	316	0.87	-	-	-	-	3.7821
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	323	0.88	-	-	-	-	3.5514
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	329	0.90	103.280000	3:37:26 PM	4.6400	4.6159	4.7028
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	330	0.90	6.400000	2:29:10 PM	3.7950	3.7809	3.7950
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	337	0.92	-	-	-	-	3.8488
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	355	0.97	20.770000	3:53:50 PM	5.1500	4.5992	4.7618
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	398	1.09	6.000000	2:53:40 PM	5.0000	5.0000	4.8144
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	536	1.47	370.322000	3:29:02 PM	4.9200	5.1019	5.1372
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	539	1.48	337.620000	3:53:42 PM	5.4000	5.0285	5.1842
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	578	1.58	6.636000	3:45:17 PM	5.3500	5.4435	5.2087
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	622	1.70	-	-	-	-	5.0385
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	685	1.88	-	-	-	-	5.1015
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	700	1.92	5.391133	3:05:58 PM	5.6850	5.4999	5.1186
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	758	2.08	5.500000	11:34:52 AM	5.3000	5.3000	4.6751
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	783	2.14	-	-	-	-	5.1973
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	930	2.55	16.000000	3:59:25 PM	4.9750	4.9750	5.3438
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	935	2.56	90.520000	2:26:56 PM	5.3000	5.3000	5.2914
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	937	2.57	-	-	-	-	5.3449
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,057	2.89	73.012000	3:56:58 PM	5.3500	5.2944	5.3671
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,085	2.97	60.436866	3:34:21 PM	5.2500	5.4487	5.3510
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,126	3.08	-	-	-	-	5.5234
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,166	3.19	-	-	-	-	5.5582
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,217	3.33	-	-	-	-	5.6057

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RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,233	3.38	-	-	-	-	6.2507
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,243	3.40	23.100000	3:59:48 PM	5.3000	5.6660	5.7331
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,296	3.55	21.100000	3:18:00 PM	5.9000	5.8014	5.3094
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,461	4.00	2.750000	3:40:05 PM	6.2000	6.2000	5.8153
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,491	4.08	4.280000	3:31:33 PM	6.3500	5.9528	6.1265
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,539	4.21	-	-	-	-	5.8757
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,623	4.44	-	-	-	-	5.9409
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,626	4.45	175.605000	3:19:41 PM	6.3000	5.9383	5.8171
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,687	4.62	-	-	-	-	5.6970
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,716	4.70	4.000000	3:33:46 PM	6.2500	6.2250	6.0168
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,812	4.96	-	-	-	-	6.0874
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,995	5.46	2,032.159000	3:59:34 PM	6.2900	6.2965	6.2933
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,010	5.50	-	-	-	-	6.2133
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,041	5.59	-	-	-	-	6.2291
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,153	5.90	2.600000	3:38:20 PM	6.4750	6.4750	6.4579
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,267	6.21	-	-	-	-	6.4112
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,304	6.31	8.000000	3:51:50 PM	6.5300	6.3950	6.4322
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,433	6.66	42.000000	3:51:36 PM	6.4000	6.5133	6.4089
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,806	7.68	-	-	-	-	6.5721
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,849	7.80	-	-	-	-	6.5873
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,868	7.85	-	-	-	-	6.5942
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,050	8.35	-	-	-	-	6.6544
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,224	8.83	-	-	-	-	6.7985
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,227	8.84	-	-	-	-	6.5291
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,302	9.04	-	-	-	-	6.7334
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,409	9.33	-	-	-	-	6.6669
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,422	9.37	-	-	-	-	6.7570
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,450	9.45	-	-	-	-	6.7625
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,564	9.76	107.000000	3:01:34 PM	6.8250	6.8178	6.8249
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,648	9.99	23.550000	11:23:00 AM	6.7170	6.7309	6.8620
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,660	10.02	-	-	-	-	6.8920
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,723	10.19	-	-	-	-	6.8060
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,835	10.50	8.000000	10:21:29 AM	6.9000	6.9000	6.8119
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,429	12.13	-	-	-	-	6.8282
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,758	13.03	-	-	-	-	6.8296

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,835	13.24	50.000000	11:15:27 AM	6.8000	6.8000	6.7980
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,123	14.03	-	-	-	-	6.8557
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,354	14.66	-	-	-	-	6.8886
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,444	14.91	-	-	-	-	6.9015
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,513	15.09	3.500000	3:20:23 PM	6.6500	6.6643	6.8501
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,634	15.43	-	-	-	-	6.9319
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,970	16.35	-	-	-	-	6.9899
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,564	17.97	-	-	-	-	7.0883
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,873	18.82	-	-	-	-	7.0859