

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 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	5	0.01	-	-	-	-	2.0301
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	11	0.03	-	-	-	-	4.2358
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	12	0.03	-	-	-	-	1.9254
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	19	0.05	-	-	-	-	1.9282
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	26	0.07	4.220000	11:57:17 AM	1.9750	1.9750	1.9351
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	33	0.09	13.212000	2:47:58 PM	1.8750	1.8996	1.9091
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	40	0.11	2.600000	2:01:38 PM	2.1000	2.1000	1.8133
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	45	0.12	-	-	-	-	4.2690
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	47	0.13	5.000000	10:11:33 AM	2.1000	2.1000	2.0447
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	54	0.15	4.700000	10:39:22 AM	1.9500	1.9500	2.0864
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	61	0.17	-	-	-	-	2.1844
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	68	0.19	12.000000	11:27:22 AM	2.1000	2.1000	2.2400
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	75	0.21	616.720000	2:51:50 PM	2.1500	2.3702	2.4302
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	82	0.23	174.320000	3:41:34 PM	2.1650	2.3471	2.2980
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	88	0.24	28.511000	3:54:12 PM	2.1700	2.1715	2.2475
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	93	0.26	584.820000	3:48:39 PM	4.4575	4.4599	4.3209
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	95	0.26	-	-	-	-	4.1151
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	96	0.26	15.528200	3:59:14 PM	2.1750	2.1758	2.3766
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	103	0.28	3.000000	11:07:10 AM	2.2250	2.2250	2.5034
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	110	0.30	5.725000	11:25:46 AM	2.2600	2.2600	2.5781
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	117	0.32	11.170000	11:17:55 AM	2.2950	2.2918	2.3000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	124	0.34	-	-	-	-	2.7213
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	131	0.36	-	-	-	-	2.9426
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	138	0.38	-	-	-	-	2.9069
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	145	0.40	-	-	-	-	2.9571
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	152	0.42	2.020000	9:24:12 AM	3.2500	3.2500	3.0502
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	159	0.44	9.341000	2:53:32 PM	3.2650	3.2650	3.2750
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	162	0.44	638.525000	3:56:15 PM	4.4150	4.4334	4.4358
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	166	0.45	48.628000	3:26:22 PM	3.2750	3.2772	3.2765
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	171	0.47	40.000000	3:43:07 PM	4.4500	4.4500	4.3872
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	173	0.47	21.370000	3:28:52 PM	3.3750	3.3170	3.3275
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	187	0.51	1,078.831500	3:42:26 PM	4.8200	4.8023	4.8049
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	194	0.53	-	-	-	-	3.3513
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	201	0.55	-	-	-	-	3.3641
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	215	0.59	34.454000	3:34:30 PM	3.4000	2.9284	3.3898

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RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	222	0.61	-	-	-	-	3.4027
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	229	0.63	-	-	-	-	3.4156
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	231	0.63	1,195.650000	3:56:20 PM	4.4350	4.5170	4.5497
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	236	0.65	2.230000	11:33:52 AM	3.2850	3.2850	3.4284
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	243	0.67	-	-	-	-	3.4413
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	269	0.74	25.700000	3:43:44 PM	4.5500	4.5500	4.4515
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	278	0.76	-	-	-	-	3.5157
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	285	0.78	-	-	-	-	3.5454
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	292	0.80	-	-	-	-	3.5753
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	299	0.82	-	-	-	-	3.6055
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	306	0.84	-	-	-	-	3.6324
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	313	0.86	1.000000	3:38:03 PM	3.5000	3.5000	3.6239
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	320	0.88	-	-	-	-	3.7788
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	327	0.90	6.060000	11:33:15 AM	3.7850	3.7850	3.7628
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	334	0.91	5.660000	2:00:50 PM	3.7000	3.7000	3.8275
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	341	0.93	8.020000	2:36:55 PM	3.7000	3.7044	3.7431
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	347	0.95	231.035000	3:47:58 PM	4.5250	4.5298	4.2226
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	348	0.95	2.671000	2:25:32 PM	3.7500	3.7538	3.7661
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	355	0.97	2.020000	3:31:16 PM	3.8000	3.8000	3.8051
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	373	1.02	320.302000	3:06:41 PM	4.5000	4.5466	4.5098
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	416	1.14	-	-	-	-	4.5558
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	554	1.52	1,043.655000	3:36:39 PM	4.6000	4.7084	4.6681
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	557	1.53	116.810000	3:48:55 PM	4.7750	4.8286	4.6617
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	596	1.63	0.156000	3:19:15 PM	4.6500	4.6500	4.7046
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	640	1.75	-	-	-	-	4.7189
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	703	1.93	-	-	-	-	4.7648
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	718	1.97	27.228489	3:58:52 PM	5.1000	5.0376	4.7881
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	776	2.13	15.425000	11:44:40 AM	4.7550	4.9841	4.7018
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	801	2.19	-	-	-	-	4.8409
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	948	2.60	1.980000	3:33:53 PM	4.7000	4.7000	4.7213
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	953	2.61	14.400000	2:40:11 PM	5.0900	5.0900	4.9616
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	955	2.62	-	-	-	-	4.9633
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,075	2.94	709.415000	3:30:22 PM	4.9500	5.0557	5.0333
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,103	3.02	107.000000	3:15:46 PM	5.4500	5.4386	5.0911
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,144	3.13	-	-	-	-	5.1151

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,184	3.24	-	-	-	-	5.1481
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,235	3.38	-	-	-	-	5.2083
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,251	3.43	-	-	-	-	5.1431
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,261	3.45	10.000000	2:30:47 PM	5.1300	5.1300	5.2740
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,314	3.60	16.380000	2:49:51 PM	5.2000	5.2000	5.3952
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,479	4.05	4.000000	11:42:35 AM	5.8000	5.8000	5.3910
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,509	4.13	0.500000	2:17:47 PM	5.6300	5.6300	5.4122
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,557	4.26	-	-	-	-	5.4510
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,641	4.49	-	-	-	-	5.5159
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,644	4.50	78.400000	3:17:32 PM	5.8000	5.8000	5.6179
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,705	4.67	-	-	-	-	5.6643
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,734	4.75	41.000000	3:42:02 PM	5.8575	5.8502	5.6104
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,830	5.01	-	-	-	-	5.6612
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,028	5.55	-	-	-	-	5.7971
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,059	5.64	-	-	-	-	5.7971
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,171	5.94	100.000000	3:21:32 PM	5.9500	5.9500	5.9510
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,285	6.26	-	-	-	-	5.9154
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,322	6.36	1,096.700000	3:57:38 PM	6.1500	6.1503	6.2000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,451	6.71	-	-	-	-	5.8636
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,824	7.73	-	-	-	-	6.0751
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,867	7.85	-	-	-	-	6.0838
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,886	7.90	-	-	-	-	6.0888
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,068	8.40	-	-	-	-	6.1252
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,242	8.88	35.000000	11:06:07 AM	6.4300	6.4300	6.0777
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,245	8.88	150.000000	3:54:58 PM	6.4700	6.4700	5.8415
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,320	9.09	-	-	-	-	6.1741
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,427	9.38	-	-	-	-	6.0874
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,440	9.42	-	-	-	-	6.1977
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,468	9.50	-	-	-	-	6.2032
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,582	9.81	1,567.120000	3:53:59 PM	6.5000	6.4545	6.4884
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,678	10.07	-	-	-	-	6.2441
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,741	10.24	-	-	-	-	6.2555
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,853	10.55	-	-	-	-	6.2758
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,447	12.18	-	-	-	-	6.3670
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,776	13.08	-	-	-	-	6.4027

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,853	13.29	-	-	-	-	6.2848
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,141	14.08	5.400000	3:52:36 PM	6.7500	6.7500	6.4405
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,372	14.71	-	-	-	-	6.4704
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,462	14.95	-	-	-	-	6.4824
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,531	15.14	-	-	-	-	6.4937
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,652	15.47	-	-	-	-	6.5148
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,988	16.39	2.000000	3:10:47 PM	6.6500	6.6500	6.5841
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,582	18.02	-	-	-	-	6.6476
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,891	18.87	-	-	-	-	6.6542