

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	2	0.01	2.000000	9:44:03 AM	2.1250	2.1250	-
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	8	0.02	-	-	-	-	4.3264
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	9	0.03	0.811000	3:25:08 PM	2.3000	2.3000	1.9754
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	16	0.04	16.494000	11:37:05 AM	2.0000	2.0000	1.9762
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	23	0.06	6.489000	3:34:17 PM	2.5000	2.1073	1.9395
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	30	0.08	3.103000	3:35:20 PM	2.6000	2.1791	1.9091
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	37	0.10	33.942000	3:25:20 PM	2.4000	1.9607	1.8821
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	42	0.12	-	-	-	-	4.3615
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	44	0.12	15.210000	3:35:52 PM	2.6000	2.3158	2.0591
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	51	0.14	0.398100	3:36:27 PM	2.6000	2.5267	2.0950
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	58	0.16	205.350000	11:14:26 AM	2.2250	2.2296	2.2250
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	65	0.18	3.000000	10:42:07 AM	2.3000	2.3000	2.2400
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	72	0.20	251.494000	3:29:14 PM	2.1700	2.2329	2.3038
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	79	0.22	38.295000	2:31:31 PM	2.1750	2.2168	2.2980
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	85	0.23	768.089000	3:44:00 PM	2.1755	2.1928	2.1933
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	90	0.25	2,826.033000	3:52:57 PM	4.6800	4.4727	4.4591
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	92	0.25	40.250000	2:49:38 PM	4.6250	4.6250	4.0908
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	93	0.26	492.054000	3:35:37 PM	2.1750	2.2813	2.2850
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	100	0.27	13.511000	3:01:14 PM	2.2250	2.2250	2.4352
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	107	0.29	18.000000	9:56:30 AM	2.2600	2.2600	2.4990
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	114	0.31	103.056000	2:27:37 PM	2.3000	2.2999	2.3000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	121	0.33	0.150000	11:10:24 AM	3.0000	3.0000	2.6219
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	128	0.35	3.407000	10:26:49 AM	3.0500	3.0500	2.7946
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	135	0.37	-	-	-	-	2.7763
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	142	0.39	-	-	-	-	2.8219
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	149	0.41	-	-	-	-	2.8993
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	156	0.43	34.082000	3:37:29 PM	3.2750	3.2750	3.2750
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	159	0.44	1,350.974000	3:55:56 PM	4.7250	4.6788	4.7248
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	163	0.45	58.185000	3:03:13 PM	3.2755	3.2764	3.2765
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	168	0.46	-	-	-	-	4.5859
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	170	0.47	56.275000	3:56:00 PM	3.3250	3.3828	3.3275
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	184	0.50	251.579000	3:55:55 PM	4.8500	4.7928	4.8140
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	191	0.52	-	-	-	-	3.1947
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	198	0.54	2.100000	9:31:41 AM	2.7500	2.7500	3.2150

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RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	212	0.58	122.230000	2:46:14 PM	3.5500	2.7581	2.7500
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	219	0.60	-	-	-	-	3.2760
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	226	0.62	0.608000	2:59:07 PM	2.7500	2.7500	3.2964
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	228	0.62	215.007142	3:56:53 PM	5.0000	4.5549	4.5615
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	233	0.64	-	-	-	-	3.3167
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	240	0.66	-	-	-	-	3.3371
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	266	0.73	-	-	-	-	4.6665
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	275	0.75	-	-	-	-	3.4416
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	282	0.77	-	-	-	-	3.4799
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	289	0.79	-	-	-	-	3.5182
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	296	0.81	0.500000	2:32:18 PM	2.8000	2.8000	3.5567
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	303	0.83	0.102200	10:09:45 AM	3.3000	3.3000	3.5929
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	310	0.85	-	-	-	-	3.6027
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	317	0.87	-	-	-	-	3.7340
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	324	0.89	38.390000	3:06:29 PM	3.7900	3.7900	3.7628
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	331	0.91	41.854000	3:37:28 PM	3.7100	3.7016	3.8262
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	338	0.93	2.552000	3:30:25 PM	3.7000	3.7000	3.7556
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	344	0.94	167.057000	3:49:53 PM	4.6000	4.8534	4.6890
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	345	0.95	0.514000	9:51:05 AM	3.7500	3.7500	3.7891
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	352	0.96	5.560000	3:56:02 PM	3.8050	3.8050	3.8260
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	370	1.01	102.726951	2:57:12 PM	4.6000	4.8581	4.7760
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	413	1.13	-	-	-	-	4.7634
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	551	1.51	773.445000	3:38:10 PM	4.9500	4.9062	4.9125
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	554	1.52	2,732.600000	3:45:58 PM	5.0750	5.0138	5.0187
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	593	1.62	73.000000	2:47:20 PM	5.1250	5.1250	5.1250
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	637	1.74	-	-	-	-	4.9074
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	700	1.92	-	-	-	-	4.9479
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	715	1.96	6.500000	3:57:56 PM	5.1500	5.1500	4.9667
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	773	2.12	1.470000	2:38:12 PM	4.8750	4.9124	4.7024
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	798	2.19	-	-	-	-	5.0110
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	945	2.59	2.000000	11:53:35 AM	4.7100	4.7100	4.7819
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	950	2.60	19.030000	11:52:17 AM	5.2000	5.2000	5.1087
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	952	2.61	-	-	-	-	5.1102
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,072	2.94	267.218000	3:54:07 PM	4.9500	5.1120	5.0787

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD10251608	3.6250	9/9/2015	9/9/2025	1,100	3.01	32.000000	3:58:53 PM	5.3000	5.3000	5.2130
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,141	3.12	-	-	-	-	5.2341
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,181	3.23	-	-	-	-	5.2617
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,232	3.37	-	-	-	-	5.3104
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,248	3.42	-	-	-	-	5.2159
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,258	3.44	17.500000	3:54:21 PM	5.5000	5.5000	5.2708
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,311	3.59	0.100000	3:54:52 PM	5.5000	5.5000	5.4952
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,476	4.04	0.580000	9:35:11 AM	5.8500	5.8500	5.4659
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,506	4.12	-	-	-	-	5.4853
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,554	4.26	-	-	-	-	5.5199
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,638	4.49	-	-	-	-	5.5782
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,641	4.49	2.300000	2:39:17 PM	5.6500	5.7804	5.6692
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,702	4.66	-	-	-	-	5.6963
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,731	4.74	0.100000	9:33:55 AM	5.9000	5.9000	5.6597
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,827	5.00	-	-	-	-	5.7094
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,025	5.54	-	-	-	-	5.8386
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,056	5.63	0.600000	3:56:42 PM	6.1500	6.0967	5.8430
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,168	5.94	12.100000	11:45:24 AM	6.0000	6.1277	5.9555
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,282	6.25	-	-	-	-	5.9633
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,319	6.35	201.380000	3:47:23 PM	6.1850	6.2086	6.1980
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,448	6.70	-	-	-	-	5.9445
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,821	7.72	-	-	-	-	6.1557
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,864	7.84	-	-	-	-	6.1679
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,883	7.89	-	-	-	-	6.1742
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,065	8.39	-	-	-	-	6.2227
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,239	8.87	-	-	-	-	6.0772
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,242	8.88	-	-	-	-	6.1633
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,317	9.08	-	-	-	-	6.2856
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,424	9.37	12.850000	11:01:17 AM	6.3500	6.3500	6.0877
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,437	9.41	-	-	-	-	6.3082
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,465	9.49	-	-	-	-	6.3135
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,579	9.80	1,118.336000	3:59:50 PM	6.5250	6.4840	6.4921
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,675	10.06	-	-	-	-	6.3521
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,738	10.23	1.130000	10:50:59 AM	6.3500	6.3500	6.3613

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RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,850	10.54	-	-	-	-	6.3778
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,444	12.17	-	-	-	-	6.4567
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,773	13.07	-	-	-	-	6.4917
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,850	13.28	100.000000	11:49:24 AM	6.5000	6.5000	6.4497
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,138	14.07	-	-	-	-	6.5291
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,369	14.70	-	-	-	-	6.5532
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,459	14.95	-	-	-	-	6.5628
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,528	15.14	13.555000	3:09:34 PM	6.6950	6.6120	6.5704
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,649	15.47	-	-	-	-	6.5839
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,985	16.39	-	-	-	-	6.6307
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,579	18.01	-	-	-	-	6.6771
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,888	18.86	-	-	-	-	6.6836