

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 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	1	0.00	-	-	-	-	-
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	8	0.02	-	-	-	-	2.3818
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	15	0.04	-	-	-	-	2.3402
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	22	0.06	22.700000	2:28:06 PM	1.9800	1.9800	2.2260
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	29	0.08	3.700000	11:42:38 AM	2.4000	2.3419	2.3227
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	34	0.09	-	-	-	-	4.3583
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	36	0.10	38.200000	3:12:50 PM	2.1800	2.1800	2.3947
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	43	0.12	200.433000	2:57:42 PM	2.2500	2.7366	2.6743
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	50	0.14	249.922000	3:26:18 PM	2.1500	3.4433	3.0750
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	57	0.16	-	-	-	-	2.4555
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	64	0.18	215.960000	3:33:55 PM	2.3250	2.4319	2.4108
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	71	0.19	35.062000	2:32:54 PM	2.3100	2.3322	2.2909
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	77	0.21	2.000000	10:28:39 AM	2.3250	2.3250	2.1957
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	82	0.23	620.159000	3:56:57 PM	4.3500	4.2886	4.2901
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	84	0.23	-	-	-	-	4.4800
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	85	0.23	48.062000	3:17:08 PM	2.3650	2.3597	2.3125
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	92	0.25	93.468000	3:51:17 PM	2.4000	2.3488	2.3150
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	99	0.27	1.000000	2:32:52 PM	2.3500	2.3500	2.5781
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	106	0.29	15.000000	3:32:49 PM	2.6500	2.6500	2.3000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	113	0.31	-	-	-	-	2.7066
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	120	0.33	-	-	-	-	2.8212
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	127	0.35	-	-	-	-	2.8494
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	134	0.37	-	-	-	-	2.9064
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	141	0.39	-	-	-	-	2.9779
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	148	0.41	16.033000	3:30:59 PM	3.4100	3.4063	3.3607
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	151	0.41	837.915000	3:45:49 PM	4.5250	4.4762	4.5097
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	155	0.42	10.871000	3:33:45 PM	3.4000	3.4000	3.2682
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	160	0.44	11.800000	11:51:38 AM	4.5000	4.5000	4.5267
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	162	0.44	-	-	-	-	3.3172
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	176	0.48	303.014000	3:33:08 PM	4.7850	4.5740	4.5491
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	176	0.48	30.954500	2:07:18 PM	3.3950	3.3957	3.3900
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	183	0.50	344.591000	3:28:31 PM	3.5750	3.5272	3.5578
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	190	0.52	-	-	-	-	3.3714
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	204	0.56	-	-	-	-	2.9256

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RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	211	0.58	-	-	-	-	3.4343
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	218	0.60	-	-	-	-	3.4552
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	220	0.60	113.870000	3:42:28 PM	4.5060	4.5292	4.7223
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	225	0.62	0.800000	11:02:21 AM	3.2250	3.2250	3.4762
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	232	0.64	-	-	-	-	3.4971
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	258	0.71	-	-	-	-	4.6214
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	267	0.73	-	-	-	-	3.6019
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	274	0.75	-	-	-	-	3.8000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	281	0.77	-	-	-	-	3.6455
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	288	0.79	-	-	-	-	3.6682
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	295	0.81	-	-	-	-	3.6899
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	302	0.83	33.683000	3:17:37 PM	3.8150	3.7869	3.6997
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	309	0.85	94.970000	3:43:04 PM	3.7000	3.6997	3.6954
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	316	0.87	78.136000	2:15:04 PM	3.7500	3.7367	3.7500
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	323	0.88	-	-	-	-	3.7658
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	330	0.90	0.512000	11:22:25 AM	3.6000	3.6000	3.5148
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	336	0.92	26.199000	3:14:06 PM	4.7500	4.6511	4.6200
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	337	0.92	-	-	-	-	3.8107
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	344	0.94	6.000000	3:25:40 PM	3.9750	3.9750	3.9608
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	362	0.99	69.784000	2:39:09 PM	4.5800	4.6249	4.6958
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	405	1.11	-	-	-	-	4.7422
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	543	1.49	199.910000	3:54:10 PM	4.9900	4.9489	5.0161
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	546	1.50	269.292000	3:50:57 PM	4.9550	5.0478	5.0454
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	585	1.60	-	-	-	-	5.0194
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	629	1.72	-	-	-	-	4.9213
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	692	1.90	-	-	-	-	4.9717
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	707	1.94	1.700000	3:06:57 PM	5.2000	5.2000	4.9879
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	765	2.09	6.500000	3:10:10 PM	5.2000	5.2000	4.8193
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	790	2.16	-	-	-	-	5.0507
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	937	2.57	13.000000	2:29:13 PM	4.9250	4.9250	4.9016
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	942	2.58	76.000000	2:57:07 PM	5.2500	5.2500	5.2500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	944	2.59	-	-	-	-	5.1755
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,064	2.91	265.550000	3:50:54 PM	5.1050	5.2180	5.2225
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,092	2.99	7.300000	3:07:48 PM	5.3000	5.1562	4.9716

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,133	3.10	-	-	-	-	5.3300
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,173	3.21	-	-	-	-	5.3639
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,224	3.35	-	-	-	-	5.4131
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,240	3.40	164.893000	3:28:08 PM	5.2000	5.2118	5.2000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,250	3.42	16.000000	3:56:47 PM	5.4500	5.4875	5.3465
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,303	3.57	35.700000	2:43:14 PM	5.6200	5.6082	5.4772
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,468	4.02	8.900000	3:54:06 PM	5.8500	5.8635	5.6133
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,498	4.10	60.000000	11:14:15 AM	5.6500	5.6500	6.2159
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,546	4.23	-	-	-	-	5.6766
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,630	4.46	-	-	-	-	5.7448
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,633	4.47	48.400000	3:52:53 PM	6.2000	6.1155	6.1922
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,694	4.64	0.700000	2:56:46 PM	6.1500	6.1500	5.6513
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,723	4.72	-	-	-	-	5.8280
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,819	4.98	-	-	-	-	5.8982
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	2,002	5.48	3,028.001000	3:58:30 PM	6.2100	6.2647	6.2746
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,017	5.52	-	-	-	-	6.0320
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,048	5.61	2.000000	3:55:50 PM	6.3750	6.3313	6.0456
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,160	5.91	37.610000	3:05:57 PM	6.3750	6.3235	5.9521
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,274	6.23	-	-	-	-	6.1753
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,311	6.33	209.000000	3:47:56 PM	6.3500	6.3491	6.3517
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,440	6.68	26.500000	3:23:23 PM	6.3250	6.3417	6.2090
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,813	7.70	-	-	-	-	6.3851
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,856	7.82	-	-	-	-	6.3991
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,875	7.87	-	-	-	-	6.4057
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,057	8.37	-	-	-	-	6.4596
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,231	8.85	-	-	-	-	6.2651
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,234	8.85	1.000000	3:05:41 PM	6.6500	6.6500	6.4756
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,309	9.06	-	-	-	-	6.5289
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,416	9.35	22.900000	3:01:45 PM	6.6000	6.8751	6.4898
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,429	9.39	-	-	-	-	6.5514
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,457	9.47	-	-	-	-	6.5566
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,571	9.78	66.520000	3:55:28 PM	6.7200	6.6009	6.6073
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,667	10.04	-	-	-	-	6.5951
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,730	10.21	-	-	-	-	6.6034

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RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,842	10.52	-	-	-	-	6.6180
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,436	12.15	-	-	-	-	6.6960
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,765	13.05	-	-	-	-	6.7405
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,842	13.26	100.600000	3:10:47 PM	6.8500	6.7506	6.7242
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,130	14.05	1.220000	3:59:33 PM	7.0000	7.0000	6.7993
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,361	14.68	-	-	-	-	6.8402
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,451	14.92	2.500000	3:38:48 PM	7.0000	7.0000	6.8563
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,520	15.11	0.500000	11:48:57 AM	6.6000	6.6000	6.8680
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,641	15.44	-	-	-	-	6.8880
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,977	16.36	-	-	-	-	6.9444
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,571	17.99	-	-	-	-	6.9986
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,880	18.84	-	-	-	-	7.0078