

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 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	6	0.02	-	-	-	-	2.2803
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	13	0.04	5.205000	10:35:39 AM	2.6000	2.7059	2.4135
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	20	0.06	-	-	-	-	2.2731
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	25	0.07	-	-	-	-	4.2803
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	27	0.07	4.773000	11:58:30 AM	2.2500	2.2500	2.5384
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	34	0.09	4.774000	11:53:22 AM	2.3000	2.3000	2.3368
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	41	0.11	24.160000	2:28:27 PM	2.3750	2.4472	2.3153
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	48	0.13	11.731000	2:28:06 PM	2.3750	2.3963	2.4057
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	55	0.15	72.672600	3:05:39 PM	2.3800	2.3444	2.3820
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	62	0.17	8.515000	3:01:16 PM	2.4050	2.4006	2.3434
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	68	0.19	27.612000	2:13:32 PM	2.4250	2.4168	2.2795
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	73	0.20	247.089000	3:58:54 PM	4.3150	4.2775	4.3315
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	75	0.21	-	-	-	-	4.2500
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	76	0.21	5.119000	2:10:40 PM	2.4300	2.4300	2.3535
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	83	0.23	0.602000	9:49:18 AM	2.4150	2.4150	2.3756
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	90	0.25	43.142000	3:24:23 PM	2.4155	2.4167	2.4100
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	97	0.27	1.000000	11:32:52 AM	2.4500	2.4500	2.5671
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	104	0.29	-	-	-	-	2.7880
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	111	0.30	4.015000	11:49:38 AM	3.0250	3.0250	2.8893
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	118	0.32	-	-	-	-	2.9552
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	125	0.34	-	-	-	-	3.0329
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	132	0.36	-	-	-	-	3.1165
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	139	0.38	0.500000	11:01:58 AM	3.4200	3.4200	3.4268
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	142	0.39	287.685000	3:25:58 PM	4.4750	4.4961	4.4923
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	146	0.40	51.000000	3:03:39 PM	3.4175	3.4494	3.4497
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	151	0.41	-	-	-	-	4.4984
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	153	0.42	-	-	-	-	3.4186
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	167	0.46	224.216000	2:43:17 PM	4.5750	4.5727	4.6204
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	167	0.46	-	-	-	-	3.7000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	174	0.48	1,479.698000	2:59:12 PM	3.7050	3.7160	3.7141
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	181	0.50	109.643000	3:52:22 PM	3.7450	3.7114	3.7435
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	195	0.53	1.090000	3:15:17 PM	3.2500	3.2500	3.3871
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	202	0.55	-	-	-	-	3.7000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	209	0.57	-	-	-	-	3.7016
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	211	0.58	329.146000	3:34:20 PM	4.6300	4.6917	4.7299

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RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	216	0.59	-	-	-	-	3.7031
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	223	0.61	-	-	-	-	3.7047
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	249	0.68	-	-	-	-	4.6084
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	258	0.71	-	-	-	-	3.7125
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	265	0.73	4.080000	10:59:10 AM	3.7500	3.7500	3.7916
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	272	0.75	-	-	-	-	3.7156
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	279	0.76	-	-	-	-	3.7276
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	286	0.78	-	-	-	-	3.7431
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	293	0.80	43.100000	3:02:48 PM	3.7250	3.7238	3.7287
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	300	0.82	11.000000	2:49:42 PM	3.5650	3.6400	3.8884
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	307	0.84	-	-	-	-	3.7940
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	314	0.86	118.500000	2:59:25 PM	3.7050	3.7050	3.7050
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	321	0.88	17.060000	3:37:34 PM	3.8350	3.7140	3.8072
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	327	0.90	71.800000	3:22:22 PM	4.5550	4.6041	4.5751
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	328	0.90	1.500000	3:21:03 PM	3.8350	3.8350	3.7950
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	335	0.92	5.020000	3:51:11 PM	3.8750	3.8750	3.8564
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	353	0.97	17.919000	11:37:28 AM	4.5500	4.9079	4.7746
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	396	1.08	-	-	-	-	4.7687
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	534	1.46	43.073000	3:15:49 PM	5.4000	4.9775	4.8861
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	537	1.47	66.840000	3:10:13 PM	4.9750	5.1360	5.3292
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	576	1.58	4.500000	11:51:13 AM	5.0000	5.0000	5.1174
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	620	1.70	-	-	-	-	5.0092
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	683	1.87	-	-	-	-	5.0768
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	698	1.91	1.000000	11:09:22 AM	5.5000	5.5000	5.0946
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	756	2.07	-	-	-	-	4.5516
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	781	2.14	-	-	-	-	5.1813
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	928	2.54	350.000000	2:01:39 PM	5.0000	5.0000	5.0004
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	933	2.55	-	-	-	-	5.2893
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	935	2.56	-	-	-	-	5.3446
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,055	2.89	711.105000	3:35:06 PM	5.6500	5.3928	5.4103
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,083	2.97	100.000000	9:47:42 AM	5.6000	5.6000	5.5684
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,124	3.08	-	-	-	-	5.5431
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,164	3.19	-	-	-	-	5.5830
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,215	3.33	-	-	-	-	5.6362
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,231	3.37	355.100000	10:18:43 AM	5.6000	5.4685	6.0673

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,241	3.40	33.000000	2:26:44 PM	5.3000	5.3212	6.1430
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,294	3.54	607.340000	3:58:52 PM	5.5000	5.5486	5.5509
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,459	4.00	-	-	-	-	5.8768
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,489	4.08	1.000000	3:57:46 PM	6.0050	6.0050	6.1414
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,537	4.21	-	-	-	-	5.9479
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,621	4.44	-	-	-	-	6.0243
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,624	4.45	12.000000	11:47:46 AM	6.0500	6.0404	5.9071
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,685	4.61	-	-	-	-	5.8455
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,714	4.69	3.700000	11:37:36 AM	6.3750	6.3750	6.1120
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,810	4.96	-	-	-	-	6.1962
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,993	5.46	307.368000	3:57:40 PM	6.3325	6.3449	6.3650
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,008	5.50	3.000000	3:37:48 PM	6.3800	6.3800	6.3418
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,039	5.58	27.000000	9:50:09 AM	6.5000	6.5000	6.4763
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,151	5.89	2.000000	11:19:56 AM	6.4400	6.4400	6.5005
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,265	6.20	-	-	-	-	6.5236
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,302	6.30	-	-	-	-	6.4826
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,431	6.66	355.130000	3:54:46 PM	6.7050	6.7722	6.7525
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,804	7.68	-	-	-	-	6.6946
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,847	7.80	-	-	-	-	6.7067
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,866	7.85	-	-	-	-	6.7122
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,048	8.35	-	-	-	-	6.7584
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,222	8.82	2.000000	3:21:52 PM	6.7250	6.7250	6.9025
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,225	8.83	-	-	-	-	6.5315
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,300	9.04	-	-	-	-	6.8186
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,407	9.33	-	-	-	-	6.6681
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,420	9.36	-	-	-	-	6.8432
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,448	9.44	-	-	-	-	6.8489
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,562	9.75	748.000000	3:55:25 PM	7.0500	7.0261	7.0000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,646	9.98	133.044000	11:57:33 AM	6.8200	6.8159	6.8171
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,658	10.02	-	-	-	-	7.0566
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,721	10.19	-	-	-	-	6.8996
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,833	10.49	0.500000	-	-	-	6.9141
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,427	12.12	-	-	-	-	6.9787
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,756	13.02	-	-	-	-	7.0027
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,833	13.23	48.000000	11:13:09 AM	6.9000	6.9000	6.9710

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,121	14.02	-	-	-	-	7.0257
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,352	14.65	-	-	-	-	7.0436
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,442	14.90	-	-	-	-	7.0506
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,511	15.09	-	-	-	-	6.8506
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,632	15.42	-	-	-	-	7.0677
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,968	16.34	0.500000	11:15:12 AM	6.8300	6.8300	7.1022
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,562	17.97	-	-	-	-	7.1539
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,871	18.81	-	-	-	-	7.1554