

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	1	0.00	-	-	-	-	-
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	8	0.02	59.000000	2:39:17 PM	2.3000	2.3000	2.4120
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	15	0.04	-	-	-	-	2.4416
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	20	0.06	-	-	-	-	4.2647
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	22	0.06	3.120000	10:54:07 AM	2.3000	2.3000	2.3000
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	29	0.08	130.000000	2:01:53 PM	2.2750	2.5635	2.5520
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	36	0.10	237.937000	3:46:39 PM	2.4500	2.5181	2.5925
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	43	0.12	7.000000	11:41:24 AM	2.4000	2.4000	2.5624
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	50	0.14	131.333000	3:58:10 PM	2.4500	2.6799	2.7084
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	57	0.16	33.738000	3:54:52 PM	2.4500	2.4500	2.5855
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	63	0.17	10.207000	2:37:55 PM	2.4500	2.4530	2.5759
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	68	0.19	577.530000	3:32:28 PM	4.3150	4.3151	4.2998
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	70	0.19	3.300000	3:03:03 PM	4.5500	4.5500	4.2500
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	71	0.19	26.233000	3:49:17 PM	2.4600	2.4593	2.6454
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	78	0.21	48.887000	3:16:35 PM	2.4500	2.4431	2.3758
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	85	0.23	141.000000	3:32:12 PM	2.4500	2.6239	2.5691
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	92	0.25	26.423000	3:01:48 PM	2.5000	2.5870	2.8628
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	99	0.27	-	-	-	-	3.0155
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	106	0.29	-	-	-	-	3.3000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	113	0.31	2.000000	2:29:44 PM	3.4000	3.3500	3.1536
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	120	0.33	0.710000	11:44:03 AM	3.5000	3.5000	3.2190
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	127	0.35	1.010000	10:09:16 AM	3.8000	3.8000	3.2881
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	134	0.37	-	-	-	-	3.4268
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	137	0.38	1,754.543000	3:52:16 PM	4.4800	4.7808	4.6432
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	141	0.39	79.364000	3:56:54 PM	3.4500	3.4359	3.4493
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	146	0.40	-	-	-	-	4.5319
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	148	0.41	236.100000	2:17:13 PM	4.0000	4.0000	4.0000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	162	0.44	65.571000	3:29:17 PM	4.5750	4.6093	4.6398
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	162	0.44	-	-	-	-	3.7000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	169	0.46	126.637000	3:40:49 PM	3.7300	3.7043	3.7128
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	176	0.48	102.210000	2:44:24 PM	3.7750	3.7750	3.7559
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	190	0.52	1.416000	2:33:58 PM	3.2500	3.2500	3.6246
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	197	0.54	-	-	-	-	3.8090
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	204	0.56	-	-	-	-	3.8036

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RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	206	0.56	64.137000	3:43:18 PM	4.6750	4.6728	4.7343
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	211	0.58	-	-	-	-	3.7982
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	218	0.60	-	-	-	-	3.7928
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	244	0.67	-	-	-	-	4.6534
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	253	0.69	-	-	-	-	3.7657
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	260	0.71	3.580000	2:53:45 PM	3.8000	3.7642	3.8076
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	267	0.73	-	-	-	-	3.7549
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	274	0.75	4.116000	3:44:01 PM	3.3000	3.3000	3.7496
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	281	0.77	2.000000	2:12:31 PM	3.7050	3.7050	3.7636
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	288	0.79	75.087000	3:32:12 PM	3.7350	3.7168	3.7287
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	295	0.81	-	-	-	-	3.8633
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	302	0.83	-	-	-	-	3.8081
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	309	0.85	-	-	-	-	3.7050
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	316	0.87	8.710000	3:39:01 PM	3.8750	3.7397	3.8204
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	322	0.88	10.511000	3:06:46 PM	4.6700	4.6373	4.5954
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	323	0.88	-	-	-	-	3.8192
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	330	0.90	1.500000	2:19:07 PM	3.8750	3.8750	3.8641
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	348	0.95	34.057000	3:25:12 PM	5.2300	4.8281	4.6977
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	391	1.07	-	-	-	-	4.8080
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	529	1.45	93.505000	3:44:35 PM	5.0800	5.0752	5.2239
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	532	1.46	124.975000	3:57:26 PM	5.4500	5.4308	5.4407
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	571	1.56	8.000000	10:22:27 AM	5.5500	5.5500	5.0818
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	615	1.68	-	-	-	-	5.0308
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	678	1.86	-	-	-	-	5.0934
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	693	1.90	6.000000	10:21:04 AM	5.7500	5.7500	5.1094
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	751	2.06	2.500000	3:37:06 PM	5.1000	5.5360	4.4878
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	776	2.13	-	-	-	-	5.1920
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	923	2.53	9.500000	3:14:42 PM	5.6900	5.6492	5.0965
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	928	2.54	3.000000	10:25:10 AM	5.2500	5.2500	5.3177
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	930	2.55	-	-	-	-	5.3489
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,050	2.88	45.953000	3:20:08 PM	5.4000	5.7905	5.4230
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,078	2.95	17.160000	2:29:43 PM	5.3500	5.3650	5.5749
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,119	3.06	-	-	-	-	5.5429
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,159	3.17	-	-	-	-	5.5859

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RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,210	3.31	-	-	-	-	5.6423
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,226	3.36	144.040000	3:14:41 PM	5.8000	5.7687	5.7973
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,236	3.38	20.850000	3:02:30 PM	6.1000	6.2432	5.9992
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,289	3.53	11.590000	11:10:20 AM	5.5000	5.5000	5.5592
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,454	3.98	-	-	-	-	5.9034
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,484	4.06	-	-	-	-	6.0791
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,532	4.19	-	-	-	-	5.9840
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,616	4.42	-	-	-	-	6.0704
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,619	4.43	7.305000	3:47:15 PM	6.0500	6.0660	5.9099
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,680	4.60	-	-	-	-	5.9918
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,709	4.68	5.050000	3:39:29 PM	6.1000	6.1030	6.1680
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,805	4.94	-	-	-	-	6.3786
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,988	5.44	996.086000	3:55:19 PM	6.3500	6.3863	6.3957
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,003	5.48	6.707000	3:16:11 PM	6.4000	6.3484	6.4248
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,034	5.57	-	-	-	-	6.4829
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,146	5.88	3.200000	3:58:52 PM	6.8000	6.8000	6.9577
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,260	6.19	-	-	-	-	6.6129
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,297	6.29	0.810000	2:33:28 PM	6.8050	6.8050	6.6178
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,426	6.64	129.494000	3:41:02 PM	6.7250	6.7443	6.7356
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,799	7.66	-	-	-	-	6.7993
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,842	7.78	5.000000	3:14:39 PM	6.7000	6.7000	6.8121
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,861	7.83	-	-	-	-	6.8178
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,043	8.33	-	-	-	-	6.8714
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,217	8.81	-	-	-	-	6.9846
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,220	8.82	-	-	-	-	6.5351
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,295	9.02	-	-	-	-	6.9454
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,402	9.31	9.000000	11:01:43 AM	7.3750	7.3750	6.6958
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,415	9.35	0.270000	3:04:47 PM	7.5000	7.5000	6.9839
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,443	9.43	1.200000	3:05:15 PM	7.5000	7.5000	6.9929
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,557	9.74	1,845.900000	2:51:30 PM	6.9700	7.2208	7.0990
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,641	9.97	614.616000	3:29:00 PM	7.0500	7.0507	7.0503
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,653	10.00	-	-	-	-	7.3452
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,716	10.17	-	-	-	-	7.0788
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,828	10.48	1.000000	10:25:55 AM	6.8700	6.8700	7.1116

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RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,422	12.11	-	-	-	-	7.2686
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,751	13.01	-	-	-	-	7.3327
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,828	13.22	541.200000	3:05:46 PM	7.6500	7.5529	7.3099
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,116	14.01	-	-	-	-	7.3540
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,347	14.64	-	-	-	-	7.3511
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,437	14.89	-	-	-	-	7.3500
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,506	15.08	3.250000	3:05:53 PM	7.7500	6.8546	7.1023
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,627	15.41	-	-	-	-	7.3483
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,963	16.33	-	-	-	-	7.3479
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,557	17.95	-	-	-	-	7.3375
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,866	18.80	-	-	-	-	7.3428