

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 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	6	0.02	-	-	-	-	2.4761
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	13	0.04	34.000000	10:30:47 AM	2.3000	2.3000	2.6211
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	18	0.05	-	-	-	-	4.2857
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	20	0.06	101.800000	2:39:12 PM	2.4750	2.4623	2.3934
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	27	0.07	308.226000	2:22:31 PM	2.4000	2.4687	2.4492
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	34	0.09	55.300000	3:45:22 PM	2.3300	2.6141	2.9301
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	41	0.11	0.100000	3:28:57 PM	3.0000	3.0000	2.7175
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	48	0.13	104.341000	2:42:18 PM	2.5000	2.5290	3.1500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	55	0.15	-	-	-	-	2.7500
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	61	0.17	52.445000	3:34:48 PM	3.1000	3.0900	3.1000
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	66	0.18	3,073.240000	3:59:10 PM	4.2750	4.2573	4.2641
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	68	0.19	495.183000	3:59:30 PM	4.2500	4.3434	4.3375
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	69	0.19	70.731000	3:13:14 PM	2.6250	2.6020	2.4673
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	76	0.21	-	-	-	-	2.5880
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	83	0.23	3.000000	10:33:41 AM	2.5000	2.5000	2.5793
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	90	0.25	13.639000	3:23:04 PM	3.0000	2.6407	2.8750
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	97	0.27	6.000000	2:14:22 PM	2.8250	2.8417	3.1372
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	104	0.29	93.683100	3:34:58 PM	3.6000	3.5112	3.4399
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	111	0.30	153.912300	3:38:30 PM	3.7000	3.6708	3.7000
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	118	0.32	6.190600	3:39:28 PM	3.7500	3.4935	3.3114
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	125	0.34	-	-	-	-	3.3704
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	132	0.36	-	-	-	-	3.4268
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	135	0.37	251.385000	3:35:33 PM	4.5250	4.5496	4.6102
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	139	0.38	67.126000	2:43:36 PM	3.4700	3.4685	3.4496
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	144	0.39	-	-	-	-	4.5279
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	146	0.40	10.022000	3:31:26 PM	3.7250	3.6217	4.0000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	160	0.44	130.531000	2:33:38 PM	4.7500	4.6321	4.5975
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	160	0.44	-	-	-	-	3.7000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	167	0.46	47.897000	3:42:08 PM	3.7500	3.7462	3.7109
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	174	0.48	2.410000	2:18:03 PM	3.8750	3.8671	3.7689
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	181	0.50	110.665000	3:25:42 PM	3.8750	3.8584	3.9431
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	188	0.52	-	-	-	-	3.6804
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	195	0.53	5.150000	3:35:27 PM	3.3250	3.3517	3.8278
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	202	0.55	6.100000	11:30:08 AM	3.3250	3.3250	3.8194
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	204	0.56	102.141000	3:29:39 PM	4.6750	4.7336	4.8152

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RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	209	0.57	-	-	-	-	3.8111
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	216	0.59	-	-	-	-	3.8028
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	242	0.66	-	-	-	-	4.6459
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	251	0.69	-	-	-	-	3.7612
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	258	0.71	2.040000	11:12:41 AM	3.8650	3.8650	3.7917
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	265	0.73	-	-	-	-	3.7445
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	272	0.75	-	-	-	-	3.7362
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	279	0.76	10.500000	3:41:06 PM	3.6500	3.6500	3.7436
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	286	0.78	27.324000	2:49:54 PM	3.7350	3.7350	3.7287
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	293	0.80	4.084000	11:11:52 AM	3.6500	3.6500	3.8295
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	300	0.82	-	-	-	-	3.7862
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	307	0.84	-	-	-	-	3.7050
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	314	0.86	5.410000	3:30:12 PM	4.0000	3.9763	3.7987
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	320	0.88	49.360000	3:33:27 PM	4.5500	4.5747	4.6520
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	321	0.88	-	-	-	-	3.8014
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	328	0.90	-	-	-	-	3.8403
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	346	0.95	5.500000	2:36:27 PM	5.0000	4.7455	4.6763
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	389	1.07	-	-	-	-	4.8029
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	527	1.44	139.645000	3:39:17 PM	5.0800	5.0456	5.0890
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	530	1.45	427.355000	3:10:58 PM	5.3185	5.4433	5.4744
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	569	1.56	10.000000	11:21:58 AM	5.0500	5.0500	5.0665
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	613	1.68	-	-	-	-	5.0342
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	676	1.85	-	-	-	-	5.0992
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	691	1.89	10.000000	2:03:20 PM	5.7000	5.7000	5.1155
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	749	2.05	1.500000	2:30:39 PM	5.0000	5.0000	4.5065
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	774	2.12	-	-	-	-	5.2013
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	921	2.52	430.000000	10:04:04 AM	5.3372	5.3372	5.2572
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	926	2.54	50.000000	2:58:27 PM	5.3000	5.3000	5.2997
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	928	2.54	-	-	-	-	5.3635
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,048	2.87	191.120000	3:42:35 PM	5.4000	5.3775	5.3900
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,076	2.95	107.240000	3:07:37 PM	5.6000	5.6367	5.6505
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,117	3.06	-	-	-	-	5.5642
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,157	3.17	-	-	-	-	5.6091
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,208	3.31	-	-	-	-	5.6677
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,224	3.35	497.200000	11:22:07 AM	5.5000	5.5000	5.6297

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,234	3.38	15.900000	2:48:17 PM	5.5000	5.3324	5.6770
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,287	3.52	109.200000	11:21:17 AM	5.7000	5.7275	5.6123
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,452	3.98	-	-	-	-	5.9408
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,482	4.06	2.000000	11:59:40 AM	6.2300	6.2650	6.0921
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,530	4.19	-	-	-	-	6.0254
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,614	4.42	-	-	-	-	6.1161
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,617	4.43	1,468.710000	3:13:43 PM	6.0500	6.0522	6.0873
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,678	4.59	-	-	-	-	6.0668
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,707	4.67	0.500000	9:30:05 AM	6.1000	6.1000	6.2181
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,803	4.94	-	-	-	-	6.3765
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,986	5.44	2,409.995000	3:40:17 PM	6.3875	6.3903	6.3892
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,001	5.48	-	-	-	-	6.4811
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,032	5.56	1,501.000000	2:45:39 PM	6.9000	6.8158	6.7896
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,144	5.87	-	-	-	-	7.0971
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,258	6.18	-	-	-	-	6.6678
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,295	6.28	3.690000	2:20:11 PM	6.7500	6.7500	6.6751
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,424	6.64	0.486000	3:17:53 PM	6.9000	6.9000	6.8045
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,797	7.66	-	-	-	-	6.8578
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,840	7.78	-	-	-	-	6.8702
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,859	7.83	-	-	-	-	6.8757
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,041	8.33	-	-	-	-	6.9249
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,215	8.80	1.000000	3:13:21 PM	6.8000	6.8000	7.0214
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,218	8.81	-	-	-	-	6.5364
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,293	9.02	-	-	-	-	6.9905
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,400	9.31	400.000000	3:54:17 PM	7.0000	6.9950	6.9900
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,413	9.34	2.000000	11:59:59 AM	7.2750	7.3075	7.0180
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,441	9.42	2.000000	11:59:53 AM	7.2800	7.3125	7.0244
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,555	9.73	1,959.486000	3:45:51 PM	7.0400	7.0376	7.0367
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,639	9.96	56.610000	2:41:32 PM	7.0500	7.0525	7.1340
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,651	10.00	-	-	-	-	7.2645
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,714	10.17	-	-	-	-	7.0812
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,826	10.48	-	-	-	-	7.0963
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,420	12.10	-	-	-	-	7.1634
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,749	13.00	-	-	-	-	7.1869
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,826	13.21	142.000000	3:46:01 PM	7.1000	7.0894	7.1590

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,114	14.00	-	-	-	-	7.2112
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,345	14.63	-	-	-	-	7.2320
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,435	14.88	-	-	-	-	7.2400
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,504	15.07	5.160000	11:47:22 AM	7.3750	7.0757	7.0440
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,625	15.40	-	-	-	-	7.2593
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,961	16.32	-	-	-	-	7.2965
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,555	17.95	-	-	-	-	7.3581
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,864	18.79	-	-	-	-	7.3581