

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	5	0.01	20.000000	2:21:59 PM	2.2750	2.2750	2.5520
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	12	0.03	-	-	-	-	2.6834
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	17	0.05	-	-	-	-	4.2076
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	19	0.05	-	-	-	-	2.3934
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	26	0.07	92.730000	3:26:01 PM	2.4500	2.4433	2.4492
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	33	0.09	11.522000	3:46:35 PM	2.6000	2.6779	2.9326
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	40	0.11	4.916000	2:55:30 PM	2.5000	2.9186	2.7710
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	47	0.13	29.684000	3:11:52 PM	2.5400	2.5843	3.1500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	54	0.15	0.209000	11:57:20 AM	2.5300	2.5300	2.8107
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	60	0.16	5.615000	11:38:26 AM	3.1000	2.9682	3.1000
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	65	0.18	836.360600	3:28:23 PM	4.1000	4.1359	4.1075
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	67	0.18	-	-	-	-	4.3375
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	68	0.19	136.564000	3:01:11 PM	2.6100	2.9023	3.0000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	75	0.21	14.720000	2:48:28 PM	2.5500	2.8591	2.6793
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	82	0.23	-	-	-	-	2.5906
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	89	0.24	15.000000	10:40:35 AM	3.0000	3.0000	2.8750
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	96	0.26	32.904000	11:49:26 AM	3.2500	3.1010	3.1883
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	103	0.28	8.510000	3:04:46 PM	3.4000	3.4206	3.4405
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	110	0.30	1.509000	11:39:36 AM	3.7000	3.7000	3.7000
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	117	0.32	-	-	-	-	3.3479
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	124	0.34	-	-	-	-	3.4021
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	131	0.36	-	-	-	-	3.4268
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	134	0.37	689.630000	3:38:01 PM	4.8500	4.6148	4.6663
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	138	0.38	33.009000	2:57:51 PM	3.4700	3.4700	3.4494
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	143	0.39	-	-	-	-	4.5399
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	145	0.40	5.850000	2:46:24 PM	3.7250	3.6775	4.0000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	159	0.44	8.360000	3:03:37 PM	4.4000	4.5814	4.5556
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	159	0.44	-	-	-	-	3.7000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	166	0.45	4.200000	11:42:44 AM	3.7525	3.7525	3.7094
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	173	0.47	13.575000	3:09:00 PM	3.8750	3.8643	3.7674
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	180	0.49	76.261000	3:48:04 PM	3.8750	3.8742	3.9256
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	187	0.51	-	-	-	-	3.6955
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	194	0.53	-	-	-	-	3.8276
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	201	0.55	-	-	-	-	3.8186
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	203	0.56	64.930000	3:24:15 PM	4.6050	4.6415	4.7532

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RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	208	0.57	0.719000	11:40:51 AM	3.3000	3.3000	3.8096
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	215	0.59	-	-	-	-	3.8006
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	241	0.66	0.340000	2:41:55 PM	4.9500	4.9500	4.6904
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	250	0.68	-	-	-	-	3.7556
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	257	0.70	2.000000	3:15:04 PM	3.8750	3.8750	3.7817
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	264	0.72	-	-	-	-	3.7376
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	271	0.74	4.000000	11:46:44 AM	3.6650	3.6650	3.7286
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	278	0.76	1.000000	11:34:09 AM	3.7000	3.7000	3.7325
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	285	0.78	48.824000	3:11:26 PM	3.7400	3.7350	3.7287
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	292	0.80	-	-	-	-	3.8126
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	299	0.82	-	-	-	-	3.7746
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	306	0.84	-	-	-	-	3.7050
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	313	0.86	12.330000	2:53:48 PM	3.6500	3.7161	3.8035
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	319	0.87	7.800000	3:15:20 PM	4.6500	4.6549	4.6653
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	320	0.88	-	-	-	-	3.7918
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	327	0.90	-	-	-	-	3.8282
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	345	0.95	286.940000	3:51:48 PM	5.3000	5.0362	4.9314
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	388	1.06	-	-	-	-	4.8573
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	526	1.44	26.148000	3:54:00 PM	5.2450	5.0898	5.0725
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	529	1.45	57.564000	3:07:26 PM	5.2000	5.1974	5.4281
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	568	1.56	3.000000	2:55:51 PM	5.0500	5.0500	5.1161
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	612	1.68	-	-	-	-	5.0917
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	675	1.85	-	-	-	-	5.1577
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	690	1.89	3.000000	9:56:29 AM	5.1000	5.1000	5.1742
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	748	2.05	-	-	-	-	4.6458
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	773	2.12	-	-	-	-	5.2581
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	920	2.52	11.000000	3:58:20 PM	5.7500	5.4391	5.3112
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	925	2.53	10.000000	3:47:33 PM	6.0000	6.0000	5.2986
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	927	2.54	-	-	-	-	5.4116
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,047	2.87	58.705000	3:46:15 PM	5.8250	5.4102	5.3967
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,075	2.94	114.050000	3:48:58 PM	5.5000	5.5728	5.5685
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,116	3.06	-	-	-	-	5.5999
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,156	3.17	-	-	-	-	5.6397
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,207	3.31	-	-	-	-	5.6916
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,223	3.35	5.000000	3:08:55 PM	5.4000	5.4000	5.6588

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,233	3.38	35.600000	3:48:43 PM	6.0000	5.8087	5.6994
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,286	3.52	61.420000	3:51:45 PM	6.0000	5.9116	5.6179
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,451	3.97	43.800000	3:45:48 PM	6.3000	6.2014	5.9334
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,481	4.06	9.470000	3:14:43 PM	6.1000	6.1000	6.0698
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,529	4.19	-	-	-	-	6.0080
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,613	4.42	-	-	-	-	6.0878
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,616	4.42	18.300000	3:00:17 PM	6.0500	6.0602	6.0935
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,677	4.59	-	-	-	-	6.0413
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,706	4.67	-	-	-	-	6.1776
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,802	4.93	-	-	-	-	6.3086
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,985	5.44	1,184.990000	3:57:12 PM	6.3850	6.3928	6.3859
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,000	5.48	-	-	-	-	6.4154
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,031	5.56	500.000000	2:48:06 PM	6.5000	6.5450	6.5450
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,143	5.87	646.500000	3:53:27 PM	7.0000	6.6357	6.6283
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,257	6.18	-	-	-	-	6.5912
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,294	6.28	-	-	-	-	6.5997
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,423	6.63	71.695000	3:54:09 PM	6.9000	6.7462	6.8126
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,796	7.66	-	-	-	-	6.7954
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,839	7.77	-	-	-	-	6.8095
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,858	7.83	-	-	-	-	6.8158
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,040	8.32	-	-	-	-	6.8725
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,214	8.80	23.000000	3:32:13 PM	7.5000	7.4087	6.9713
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,217	8.81	140.000000	3:52:23 PM	7.2500	6.9546	6.5384
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,292	9.01	-	-	-	-	6.9484
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,399	9.31	200.000000	3:54:54 PM	6.9750	6.9875	6.9891
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,412	9.34	-	-	-	-	6.9786
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,440	9.42	2.000000	3:43:50 PM	7.3500	7.3500	6.9856
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,554	9.73	576.860000	3:57:25 PM	6.9250	7.0112	6.9550
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,638	9.96	749.900000	3:54:58 PM	6.9500	7.0331	7.0141
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,650	9.99	-	-	-	-	7.2568
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,713	10.17	-	-	-	-	7.0486
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,825	10.47	50.000000	3:33:24 PM	7.6000	7.6000	7.0662
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,419	12.10	-	-	-	-	7.1481
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,748	13.00	-	-	-	-	7.1808
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,825	13.21	10.250000	11:51:33 AM	7.3000	7.3000	7.1608

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,113	14.00	-	-	-	-	7.2166
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,344	14.63	-	-	-	-	7.2442
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,434	14.88	-	-	-	-	7.2550
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,503	15.07	25.000000	3:37:12 PM	6.8500	6.8668	7.0801
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,624	15.40	-	-	-	-	7.2794
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,960	16.32	10.000000	3:48:37 PM	7.3500	7.3500	7.3255
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,554	17.94	-	-	-	-	7.3984
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,863	18.79	-	-	-	-	7.4015