

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 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	7	0.02	0.700000	10:32:03 AM	3.1000	3.1000	3.1000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	12	0.03	-	-	-	-	4.2264
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	14	0.04	-	-	-	-	2.3941
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	21	0.06	159.406000	3:16:23 PM	2.5000	2.8607	3.0000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	28	0.08	27.545000	3:56:58 PM	3.0750	2.7284	3.0000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	35	0.10	3.754000	2:32:19 PM	2.5075	2.5075	2.8901
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	42	0.12	269.678000	3:37:56 PM	2.6200	2.6144	2.6150
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	49	0.13	17.870000	2:43:57 PM	3.1500	2.9089	2.9224
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	55	0.15	7.405000	3:10:55 PM	2.6550	2.6629	3.1000
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	60	0.16	1,170.542600	3:20:24 PM	4.1100	4.1657	4.1250
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	62	0.17	121.402000	3:11:59 PM	4.5000	4.3728	4.3498
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	63	0.17	38.917000	3:04:40 PM	2.6500	2.6509	3.0000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	70	0.19	2.750000	2:19:24 PM	2.6500	2.6909	2.8544
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	77	0.21	-	-	-	-	2.5596
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	84	0.23	-	-	-	-	2.8750
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	91	0.25	1,579.111000	3:23:20 PM	3.1850	3.3605	3.3130
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	98	0.27	186.629000	3:44:14 PM	3.4000	3.2957	3.4645
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	105	0.29	15.000000	3:37:35 PM	3.5000	3.4767	3.7000
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	112	0.31	0.800000	11:18:42 AM	3.1500	3.5625	3.2953
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	119	0.33	10.393300	3:58:26 PM	4.0000	4.0000	3.3356
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	126	0.35	4.100000	9:35:32 AM	3.2500	3.2500	3.4268
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	129	0.35	687.984800	3:50:49 PM	4.6075	4.6834	4.7285
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	133	0.36	17.149000	3:09:41 PM	3.4700	3.4700	3.4342
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	138	0.38	-	-	-	-	4.6237
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	140	0.38	-	-	-	-	3.7319
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	154	0.42	53.800000	3:28:19 PM	4.4000	4.6406	4.6189
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	154	0.42	1.020000	3:26:22 PM	3.7750	3.7750	3.5650
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	161	0.44	27.866000	3:03:35 PM	4.0500	3.8384	3.7158
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	168	0.46	85.288000	3:44:56 PM	3.8500	3.8500	3.7645
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	175	0.48	204.075000	3:30:37 PM	3.8500	3.8447	3.8816
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	182	0.50	21.684000	3:34:29 PM	3.8750	3.6737	3.6032
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	189	0.52	-	-	-	-	3.6962
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	196	0.54	-	-	-	-	3.3650
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	198	0.54	202.800000	3:55:34 PM	4.5800	4.8794	4.8664
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	203	0.56	-	-	-	-	3.7039

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RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	210	0.58	1.000000	2:33:13 PM	3.8500	3.8500	3.7078
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	236	0.65	-	-	-	-	4.8134
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	245	0.67	-	-	-	-	3.7272
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	252	0.69	0.500000	9:35:43 AM	3.8750	3.8750	3.7525
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	259	0.71	-	-	-	-	3.7349
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	266	0.73	-	-	-	-	3.7388
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	273	0.75	41.626000	3:52:21 PM	3.5000	3.6912	3.7050
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	280	0.77	29.642000	3:15:04 PM	3.6500	3.6500	3.7614
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	287	0.79	-	-	-	-	3.7908
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	294	0.81	-	-	-	-	3.7677
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	301	0.82	1.000000	2:28:24 PM	3.6500	3.6500	3.7177
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	308	0.84	17.000000	11:10:35 AM	3.5000	3.6235	3.7964
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	314	0.86	20.420000	3:29:19 PM	4.8000	4.6977	4.8051
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	315	0.86	1.020000	10:29:29 AM	4.0000	4.0000	3.7782
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	322	0.88	-	-	-	-	3.8005
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	340	0.93	32.126000	2:50:58 PM	5.3500	5.2986	5.1799
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	383	1.05	-	-	-	-	5.0115
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	521	1.43	335.006000	3:32:20 PM	5.4500	5.2125	5.2184
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	524	1.44	197.850000	3:52:27 PM	5.9200	5.4327	5.2386
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	563	1.54	6.500000	2:28:30 PM	5.7000	5.7000	5.2503
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	607	1.66	-	-	-	-	5.2552
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	670	1.83	-	-	-	-	5.3238
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	685	1.88	6.600000	2:49:55 PM	5.7750	5.7258	5.3405
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	743	2.03	13.510000	3:39:05 PM	5.2500	5.2722	4.6756
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	768	2.10	-	-	-	-	5.4239
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	915	2.51	4.000000	3:05:35 PM	5.7500	5.3975	5.7726
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	920	2.52	1,024.000000	3:06:18 PM	5.8300	5.7281	5.7916
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	922	2.52	-	-	-	-	5.5648
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,042	2.85	147.901000	3:34:36 PM	5.9250	5.7098	5.8491
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,070	2.93	82.393000	3:11:15 PM	6.0000	5.8437	5.8474
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,111	3.04	-	-	-	-	5.7364
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,151	3.15	-	-	-	-	5.7698
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,202	3.29	-	-	-	-	5.8129
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,218	3.34	50.000000	11:11:07 AM	5.5000	5.5000	5.5003
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,228	3.36	147.400000	3:24:43 PM	5.7350	5.7365	5.7500

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RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,281	3.51	82.200000	3:08:48 PM	6.0350	5.9037	5.5450
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,446	3.96	5.190000	3:02:34 PM	6.3000	6.1245	6.0155
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,476	4.04	1.500000	3:02:42 PM	6.3250	6.3250	6.1057
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,524	4.17	-	-	-	-	6.0792
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,608	4.40	-	-	-	-	6.1474
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,611	4.41	62.500000	3:59:05 PM	6.3500	6.1002	6.0955
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,672	4.58	23.700000	2:49:49 PM	6.3500	6.3232	6.1340
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,701	4.66	8.040000	3:58:46 PM	6.3500	6.2718	6.2239
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,797	4.92	-	-	-	-	6.3261
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,980	5.42	912.340000	3:35:29 PM	6.3400	6.3455	6.3520
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,995	5.46	-	-	-	-	6.4423
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,026	5.55	9.660000	2:36:40 PM	6.3750	6.4893	6.7651
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,138	5.85	-	-	-	-	6.6320
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,252	6.17	-	-	-	-	6.6128
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,289	6.27	36.000000	3:34:43 PM	6.4500	6.5008	6.5499
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,418	6.62	127.500000	3:57:53 PM	6.7150	6.7172	6.7500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,791	7.64	-	-	-	-	6.8338
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,834	7.76	-	-	-	-	6.8492
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,853	7.81	-	-	-	-	6.8560
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,035	8.31	-	-	-	-	6.9152
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,209	8.79	-	-	-	-	6.9964
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,212	8.79	-	-	-	-	7.0445
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,287	9.00	-	-	-	-	6.9920
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,394	9.29	30.000000	3:33:54 PM	6.9000	6.9000	6.9906
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,407	9.33	-	-	-	-	7.0179
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,435	9.41	2.000000	2:22:27 PM	6.8000	6.8000	7.0239
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,549	9.72	884.886000	3:23:54 PM	6.9050	6.9314	6.9363
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,633	9.95	137.890000	10:29:33 AM	6.9700	6.9700	6.9493
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,645	9.98	-	-	-	-	7.1709
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,708	10.15	-	-	-	-	7.0749
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,820	10.46	-	-	-	-	7.0831
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,414	12.09	-	-	-	-	7.1184
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,743	12.99	-	-	-	-	7.1303
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,820	13.20	400.000000	11:17:05 AM	7.1000	7.1250	7.1243
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,108	13.99	-	-	-	-	7.1539

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,339	14.62	0.600000	3:55:45 PM	6.9300	6.9300	7.1778
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,429	14.86	-	-	-	-	7.1871
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,498	15.05	1.000000	11:58:42 AM	6.9500	6.9500	7.0834
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,619	15.38	-	-	-	-	7.2132
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,955	16.30	-	-	-	-	7.2688
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,549	17.93	-	-	-	-	7.4001
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,858	18.78	-	-	-	-	7.3881