

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	6	0.02	6.000000	2:33:15 PM	2.9500	2.9500	3.1000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	11	0.03	-	-	-	-	4.3115
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	13	0.04	-	-	-	-	2.3941
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	20	0.06	6.000000	9:01:59 AM	2.5000	2.5000	3.0000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	27	0.07	121.680000	3:45:03 PM	3.3750	3.3180	3.2402
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	34	0.09	40.000000	11:03:55 AM	2.3000	2.3000	2.9440
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	41	0.11	30.237000	2:44:45 PM	2.6250	2.6250	2.6150
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	48	0.13	35.918000	3:32:54 PM	2.6250	2.6258	2.9854
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	54	0.15	13.713000	2:25:51 PM	2.7000	2.6808	3.1000
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	59	0.16	421.370000	3:41:06 PM	4.4000	4.2963	4.3000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	61	0.17	-	-	-	-	4.3498
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	62	0.17	68.810000	3:43:15 PM	2.6500	2.6402	3.0000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	69	0.19	0.406000	11:05:55 AM	3.0000	3.0000	2.9421
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	76	0.21	-	-	-	-	2.6677
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	83	0.23	-	-	-	-	2.9730
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	90	0.25	48.816000	2:59:33 PM	3.3750	3.2473	3.3140
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	97	0.27	21.000000	3:34:41 PM	3.6000	3.4289	3.4647
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	104	0.29	26.260000	2:40:22 PM	3.4350	3.4350	3.7000
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	111	0.30	-	-	-	-	3.3543
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	118	0.32	-	-	-	-	3.3885
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	125	0.34	-	-	-	-	3.4359
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	128	0.35	177.988000	3:50:24 PM	4.8250	4.5712	4.6830
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	132	0.36	4.091000	10:42:39 AM	3.4700	3.4700	3.5070
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	137	0.38	-	-	-	-	4.6425
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	139	0.38	25.522000	3:27:16 PM	3.7550	3.7538	3.7409
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	153	0.42	9.200000	3:02:39 PM	5.0300	4.7174	4.5995
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	153	0.42	-	-	-	-	3.5854
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	160	0.44	75.952000	3:50:50 PM	3.8000	3.8041	3.7159
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	167	0.46	23.100000	2:21:32 PM	3.8000	3.8126	3.7571
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	174	0.48	27.504000	11:32:10 AM	3.8250	3.8408	3.8816
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	181	0.50	33.680000	3:20:15 PM	3.4500	3.6448	3.6112
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	188	0.52	-	-	-	-	3.6997
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	195	0.53	-	-	-	-	3.3650
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	197	0.54	22.182000	2:48:44 PM	4.6300	4.6647	4.9238
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	202	0.55	-	-	-	-	3.7071

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RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	209	0.57	-	-	-	-	3.7109
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	235	0.64	-	-	-	-	4.7946
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	244	0.67	-	-	-	-	3.7295
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	251	0.69	3.040000	11:46:17 AM	3.8750	3.8750	3.7527
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	258	0.71	-	-	-	-	3.7370
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	265	0.73	0.500000	10:17:50 AM	3.6500	3.6500	3.7407
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	272	0.75	16.483000	3:40:45 PM	3.7050	3.6868	3.7050
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	279	0.76	-	-	-	-	3.7654
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	286	0.78	0.500000	10:25:52 AM	3.6500	3.6500	3.7910
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	293	0.80	-	-	-	-	3.7721
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	300	0.82	5.109000	11:50:13 AM	3.6500	3.6500	3.7288
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	307	0.84	8.000000	9:14:46 AM	3.5000	3.5250	3.7970
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	313	0.86	5.300000	3:22:28 PM	4.6500	4.7057	4.7763
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	314	0.86	8.920000	3:10:14 PM	4.0000	4.0000	3.7877
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	321	0.88	-	-	-	-	3.8188
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	339	0.93	4.058000	3:43:47 PM	5.3500	5.3500	5.1883
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	382	1.05	-	-	-	-	4.9634
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	520	1.42	176.248000	3:34:08 PM	5.4000	5.2594	5.3026
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	523	1.43	62.510000	3:24:52 PM	5.2100	5.3575	5.2389
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	562	1.54	-	-	-	-	5.1935
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	606	1.66	-	-	-	-	5.2013
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	669	1.83	-	-	-	-	5.2682
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	684	1.87	5.670000	3:43:28 PM	5.7750	5.7662	5.2846
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	742	2.03	24.572000	2:31:53 PM	5.3000	5.3528	4.6175
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	767	2.10	-	-	-	-	5.3690
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	914	2.50	-	-	-	-	5.4679
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	919	2.52	130.052000	3:56:02 PM	5.7500	5.8389	5.8143
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	921	2.52	-	-	-	-	5.5188
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,041	2.85	49.080000	2:14:48 PM	5.4000	5.7851	5.8522
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,069	2.93	12.800000	2:45:52 PM	5.9500	5.9145	5.8504
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,110	3.04	-	-	-	-	5.7022
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,150	3.15	-	-	-	-	5.7398
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,201	3.29	-	-	-	-	5.7883
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,217	3.33	10.700000	10:33:13 AM	5.5000	5.5000	5.5034
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,227	3.36	6.880000	2:50:50 PM	5.8500	6.0790	5.7496

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RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,280	3.50	35.400000	3:09:22 PM	6.1000	6.0496	5.4924
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,445	3.96	0.010000	3:03:02 PM	5.9700	5.9700	6.0171
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,475	4.04	6.000000	11:12:28 AM	6.0300	6.0300	6.1040
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,523	4.17	-	-	-	-	6.0878
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,607	4.40	10.000000	2:43:33 PM	6.3500	6.3500	6.1631
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,610	4.41	3.385000	3:35:41 PM	6.4500	6.3039	6.0962
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,671	4.58	10.000000	2:37:41 PM	6.4000	6.3950	6.1613
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,700	4.65	103.500000	2:43:25 PM	6.3750	6.3684	6.3750
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,796	4.92	-	-	-	-	6.3555
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,979	5.42	235.613000	3:58:40 PM	6.3850	6.3468	6.3523
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,994	5.46	20.000000	2:43:11 PM	6.7000	6.7000	6.4773
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,025	5.54	161.840000	3:44:09 PM	6.7600	6.6484	7.0694
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,137	5.85	2.800000	11:29:06 AM	6.7450	6.6414	6.6332
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,251	6.16	-	-	-	-	6.6458
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,288	6.26	122.370000	3:37:44 PM	6.6000	6.6376	6.5499
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,417	6.62	73.300000	3:41:21 PM	6.7150	6.7083	6.7218
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,790	7.64	-	-	-	-	6.8468
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,833	7.76	91.500000	3:28:25 PM	7.0500	7.0484	6.8606
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,852	7.81	-	-	-	-	6.8667
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,034	8.31	-	-	-	-	6.9195
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,208	8.78	4.000000	2:29:56 PM	6.8000	6.7250	6.9924
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,211	8.79	-	-	-	-	7.0359
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,286	9.00	-	-	-	-	6.9880
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,393	9.29	-	-	-	-	6.9910
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,406	9.33	-	-	-	-	7.0137
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,434	9.40	30.000000	3:28:45 PM	7.2000	7.2000	7.0196
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,548	9.71	309.353000	3:28:09 PM	6.9350	6.9520	6.9508
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,632	9.94	5.000000	2:45:40 PM	6.9000	6.9000	6.9531
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,644	9.98	-	-	-	-	7.1904
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,707	10.15	-	-	-	-	7.0702
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,819	10.46	73.000000	3:21:23 PM	7.4000	7.1945	7.1000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,413	12.08	-	-	-	-	7.1106
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,742	12.98	-	-	-	-	7.1212
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,819	13.19	2.800000	11:44:22 AM	7.0250	7.0250	7.1239
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,107	13.98	-	-	-	-	7.1463

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,338	14.62	20.000000	3:57:39 PM	7.1500	7.3000	7.1726
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,428	14.86	-	-	-	-	7.1829
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,497	15.05	-	-	-	-	7.0903
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,618	15.38	50.000000	3:59:48 PM	7.3300	7.3300	7.2109
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,954	16.30	4.000000	3:49:33 PM	7.3500	7.3500	7.2691
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,548	17.93	30.000000	3:50:40 PM	7.4000	7.4000	7.4001
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,857	18.77	-	-	-	-	7.3879