

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 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	6	0.02	0.600000	10:27:00 AM	2.9500	2.9750	2.8352
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	13	0.04	0.085000	10:15:22 AM	5.1500	5.1500	2.8000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	20	0.06	-	-	-	-	3.0939
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	27	0.07	118.000000	11:29:01 AM	2.8750	3.0021	2.9396
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	34	0.09	24.250000	3:14:17 PM	3.3750	3.1341	3.1000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	40	0.11	5.000000	2:28:05 PM	3.5500	3.5500	2.9449
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	45	0.12	160.235000	3:23:04 PM	4.6000	4.6871	4.6702
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	47	0.13	3.070000	10:20:02 AM	5.2000	5.2000	4.4429
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	48	0.13	3,721.003000	3:35:47 PM	3.1350	3.1351	3.1349
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	55	0.15	-	-	-	-	3.2271
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	62	0.17	-	-	-	-	3.2008
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	69	0.19	3.000000	9:37:44 AM	3.6000	3.6000	3.3193
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	76	0.21	123.700000	2:20:50 PM	3.7000	3.7047	3.7027
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	83	0.23	17.945000	3:25:29 PM	3.8750	3.7745	3.7131
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	90	0.25	199.930000	2:57:57 PM	3.4550	3.4643	3.4638
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	97	0.27	64.610000	11:44:18 AM	3.5000	3.5000	3.5000
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	104	0.29	8.070000	10:35:09 AM	4.0000	4.0250	3.6593
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	111	0.30	9.939000	11:13:50 AM	3.7500	3.7545	3.7257
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	114	0.31	216.805000	3:51:35 PM	4.8800	4.8640	4.9580
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	118	0.32	10.000000	2:21:56 PM	3.7500	3.7350	3.6859
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	123	0.34	-	-	-	-	4.9616
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	125	0.34	-	-	-	-	3.9161
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	139	0.38	8.456000	3:56:36 PM	5.0000	5.0621	5.1000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	139	0.38	-	-	-	-	3.9815
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	146	0.40	-	-	-	-	4.0723
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	153	0.42	-	-	-	-	4.1337
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	160	0.44	-	-	-	-	4.1720
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	167	0.46	1.179000	9:31:10 AM	3.7500	3.7500	3.8532
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	174	0.48	92.029000	3:49:11 PM	4.4550	4.4671	4.4522
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	181	0.50	47.363400	3:40:28 PM	4.5000	4.5287	4.5500
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	183	0.50	7.535000	3:08:26 PM	5.4050	5.0029	5.0108
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	188	0.52	1.210000	11:27:35 AM	4.6000	4.6000	4.3358
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	195	0.53	-	-	-	-	4.2959
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	221	0.61	-	-	-	-	5.1625
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	230	0.63	-	-	-	-	4.0963

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RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	237	0.65	1.500000	3:46:04 PM	3.7000	3.7000	4.0613
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	244	0.67	-	-	-	-	4.0165
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	251	0.69	-	-	-	-	3.9766
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	258	0.71	15.580000	3:30:31 PM	3.7500	3.8189	3.9095
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	265	0.73	-	-	-	-	3.9039
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	272	0.75	-	-	-	-	3.8642
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	279	0.76	-	-	-	-	3.8498
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	286	0.78	1.000000	9:30:01 AM	3.4750	3.4750	3.8419
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	293	0.80	1.080000	11:10:23 AM	4.6250	4.6250	3.7577
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	299	0.82	24.900000	3:40:00 PM	5.3500	5.2230	5.2512
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	300	0.82	3.510000	2:50:08 PM	4.8750	4.8750	3.8624
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	307	0.84	-	-	-	-	3.8692
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	325	0.89	1.010000	3:02:34 PM	5.4000	5.4000	5.4369
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	368	1.01	-	-	-	-	5.3835
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	506	1.39	264.915000	3:48:29 PM	6.0000	5.9272	5.8274
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	509	1.39	18.100000	2:39:02 PM	5.5600	5.5581	5.5678
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	548	1.50	6.500000	3:21:31 PM	5.6000	5.6000	5.6107
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	592	1.62	-	-	-	-	5.6541
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	655	1.79	-	-	-	-	5.7302
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	670	1.83	0.761000	3:20:31 PM	6.2000	6.2000	6.0004
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	728	1.99	1.500000	9:42:33 AM	6.2000	6.2000	4.8726
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	753	2.06	-	-	-	-	5.8428
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	900	2.46	-	-	-	-	5.7037
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	905	2.48	5.000000	3:28:12 PM	6.0000	6.0840	6.1333
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	907	2.48	-	-	-	-	5.9893
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,027	2.81	124.420000	3:59:46 PM	6.2500	6.2600	6.2421
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,055	2.89	-	-	-	-	6.2390
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,096	3.00	-	-	-	-	6.1690
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,136	3.11	-	-	-	-	6.2000
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,187	3.25	-	-	-	-	6.2397
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,203	3.29	135.500000	2:21:23 PM	6.4100	6.4037	5.7773
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,213	3.32	8.000000	2:09:34 PM	6.2000	6.2050	6.4529
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,266	3.47	1.000000	2:07:54 PM	6.2000	6.2000	6.4607
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,431	3.92	-	-	-	-	6.4288
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,461	4.00	-	-	-	-	6.4669

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RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,509	4.13	-	-	-	-	6.4844
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,593	4.36	-	-	-	-	6.5410
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,596	4.37	13.000000	3:34:17 PM	6.5000	6.4554	6.6520
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,657	4.54	-	-	-	-	6.5694
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,686	4.62	10.000000	3:16:38 PM	6.7500	6.7500	6.4722
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,782	4.88	-	-	-	-	6.6741
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,965	5.38	166.063000	3:43:01 PM	6.6300	6.6427	6.8284
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,980	5.42	-	-	-	-	6.7835
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,011	5.51	-	-	-	-	6.9926
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,123	5.81	-	-	-	-	6.8823
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,237	6.13	-	-	-	-	6.9203
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,274	6.23	0.060000	2:22:10 PM	6.5500	6.5500	6.8012
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,403	6.58	-	-	-	-	6.9579
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,550	6.98	15.504000	3:12:37 PM	6.9500	7.0000	7.0030
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,776	7.60	0.540000	10:50:30 AM	7.3500	7.3500	7.1895
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,819	7.72	-	-	-	-	7.1336
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,838	7.77	-	-	-	-	7.1398
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,020	8.27	-	-	-	-	7.1948
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,194	8.75	-	-	-	-	7.2507
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,197	8.75	0.500000	10:54:41 AM	7.5000	7.5000	7.2614
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,272	8.96	-	-	-	-	7.2665
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,379	9.25	-	-	-	-	7.3162
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,392	9.29	-	-	-	-	7.2936
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,420	9.36	-	-	-	-	7.2997
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,534	9.68	-	-	-	-	7.0765
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,618	9.91	-	-	-	-	7.3757
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,630	9.94	-	-	-	-	7.4411
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,653	10.00	84.090000	2:20:57 PM	7.4250	7.4505	7.4875
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,693	10.11	-	-	-	-	7.3503
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,805	10.42	3.000000	2:47:35 PM	7.2500	7.2500	7.3458
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,399	12.04	-	-	-	-	7.3279
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,728	12.95	-	-	-	-	7.2989
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,805	13.16	201.255000	10:22:37 AM	7.6890	7.6890	7.2680
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,093	13.94	-	-	-	-	7.2678
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,324	14.58	40.600000	3:34:29 PM	7.6000	7.7395	7.2565

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RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,414	14.82	-	-	-	-	7.2524
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,483	15.01	10.000000	3:26:36 PM	7.6400	7.6450	7.2240
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,604	15.34	-	-	-	-	7.2147
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,940	16.26	-	-	-	-	7.2496
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,534	17.89	-	-	-	-	7.2220
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,843	18.74	-	-	-	-	7.2224