

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	2	0.01	-	-	-	-	-
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	9	0.03	7.020000	3:26:25 PM	2.9700	2.9914	2.8000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	16	0.04	3.018000	3:07:37 PM	2.8750	2.8750	3.1473
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	23	0.06	1.000000	3:17:51 PM	3.5000	3.5000	2.9405
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	30	0.08	128.505000	3:44:53 PM	3.3750	3.0066	3.1000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	36	0.10	-	-	-	-	3.0502
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	41	0.11	1,429.239000	3:58:51 PM	4.6700	4.6939	4.7144
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	43	0.12	-	-	-	-	4.5883
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	44	0.12	3.500000	11:17:47 AM	3.0500	3.0500	3.1336
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	51	0.14	-	-	-	-	3.3024
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	58	0.16	-	-	-	-	3.3137
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	65	0.18	50.410000	3:06:19 PM	3.5000	3.5000	3.5000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	72	0.20	5.700000	2:59:42 PM	3.7000	3.7000	3.7026
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	79	0.22	110.653000	3:17:21 PM	3.7500	3.7503	3.7307
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	86	0.24	42.778000	3:09:23 PM	3.7000	3.4800	3.4640
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	93	0.26	4.631000	11:46:01 AM	3.5050	3.4913	4.1797
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	100	0.27	-	-	-	-	3.7779
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	107	0.29	235.158000	3:02:57 PM	3.7600	3.7515	3.7500
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	110	0.30	120.768000	3:53:32 PM	4.9000	5.0002	5.0375
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	114	0.31	19.339000	11:52:14 AM	3.7500	3.7501	3.6780
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	119	0.33	-	-	-	-	5.0390
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	121	0.33	-	-	-	-	4.0026
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	135	0.37	9.670000	3:29:07 PM	4.9500	5.1408	5.1500
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	135	0.37	-	-	-	-	4.0813
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	142	0.39	-	-	-	-	4.1597
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	149	0.41	-	-	-	-	4.2183
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	156	0.43	-	-	-	-	4.2614
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	163	0.45	20.077000	3:37:27 PM	4.5000	4.5000	4.0642
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	170	0.47	17.914000	3:25:05 PM	4.4550	4.4932	4.4828
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	177	0.49	177.541000	3:45:15 PM	4.4100	4.5060	4.4618
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	179	0.49	6.218000	3:37:20 PM	5.0500	5.0283	5.1633
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	184	0.50	117.645000	3:02:49 PM	4.5500	4.5470	4.5500
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	191	0.52	-	-	-	-	4.4479
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	217	0.59	-	-	-	-	5.2130

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RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	226	0.62	-	-	-	-	4.3038
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	233	0.64	-	-	-	-	4.2783
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	240	0.66	-	-	-	-	4.2462
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	247	0.68	-	-	-	-	4.2174
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	254	0.70	7.472000	2:32:01 PM	3.8500	3.7781	4.1703
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	261	0.72	-	-	-	-	4.1645
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	268	0.73	-	-	-	-	4.1358
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	275	0.75	-	-	-	-	4.1154
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	282	0.77	-	-	-	-	4.1642
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	289	0.79	0.960000	3:35:50 PM	4.8750	4.8750	3.8841
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	295	0.81	35.346000	3:21:45 PM	5.1700	5.4569	5.2696
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	296	0.81	0.500000	2:20:41 PM	4.8750	4.8750	4.2864
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	303	0.83	-	-	-	-	4.3452
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	321	0.88	133.362000	2:36:50 PM	5.4250	5.4204	5.4250
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	364	1.00	-	-	-	-	5.4105
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	502	1.37	298.240000	3:57:07 PM	5.5550	5.8568	5.9563
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	505	1.38	18.746000	3:23:06 PM	5.5250	5.6129	5.5787
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	544	1.49	178.370000	2:53:41 PM	6.0000	5.9969	6.0000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	588	1.61	-	-	-	-	5.6655
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	651	1.78	-	-	-	-	5.7371
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	666	1.82	-	-	-	-	6.0114
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	724	1.98	-	-	-	-	4.6691
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	749	2.05	-	-	-	-	5.8457
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	896	2.45	-	-	-	-	5.7029
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	901	2.47	20.580000	2:29:43 PM	6.0500	6.1273	6.2603
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	903	2.47	-	-	-	-	5.9975
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,023	2.80	41.000000	2:53:16 PM	6.4000	6.4024	6.2512
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,051	2.88	-	-	-	-	6.2167
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,092	2.99	-	-	-	-	6.4698
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,132	3.10	-	-	-	-	6.2182
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,183	3.24	-	-	-	-	6.2616
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,199	3.28	25.000000	2:15:12 PM	6.2500	6.2500	6.4035
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,209	3.31	1.000000	10:59:45 AM	6.6000	6.6000	6.5603
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,262	3.46	16.100000	2:34:12 PM	6.5750	6.2886	6.4362

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,427	3.91	-	-	-	-	6.4688
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,457	3.99	0.930000	11:46:57 AM	6.1500	6.1500	6.5043
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,505	4.12	-	-	-	-	6.5313
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,589	4.35	-	-	-	-	6.5955
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,592	4.36	50.300000	3:21:49 PM	6.1500	6.3016	6.6561
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,653	4.53	-	-	-	-	6.6344
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,682	4.61	-	-	-	-	6.5780
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,778	4.87	-	-	-	-	6.7437
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,961	5.37	100.430000	3:44:02 PM	6.6250	6.6481	6.8446
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,976	5.41	-	-	-	-	6.8667
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,007	5.50	-	-	-	-	6.9954
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,119	5.80	1.000000	10:55:07 AM	7.0000	7.0000	6.9659
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,233	6.11	-	-	-	-	7.0131
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,270	6.22	-	-	-	-	6.9371
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,399	6.57	-	-	-	-	7.1755
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,546	6.97	1.000000	11:41:44 AM	6.9250	6.9250	7.1675
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,772	7.59	-	-	-	-	7.2427
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,815	7.71	0.240000	3:18:17 PM	7.2000	7.2000	7.2075
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,834	7.76	-	-	-	-	7.2126
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,016	8.26	-	-	-	-	7.2588
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,190	8.73	2.000000	3:13:50 PM	7.3000	7.4800	7.3041
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,193	8.74	-	-	-	-	7.2655
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,268	8.95	-	-	-	-	7.3182
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,375	9.24	-	-	-	-	7.3185
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,388	9.28	-	-	-	-	7.3481
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,416	9.35	-	-	-	-	7.3551
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,530	9.67	-	-	-	-	7.1023
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,614	9.90	-	-	-	-	7.6001
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,626	9.93	-	-	-	-	7.4724
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,649	9.99	30.500000	2:40:36 PM	7.4500	7.4475	7.4761
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,689	10.10	-	-	-	-	7.4137
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,801	10.41	-	-	-	-	7.4075
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,395	12.03	-	-	-	-	7.3861
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,724	12.93	-	-	-	-	7.3525

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RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,801	13.14	-	-	-	-	7.3246
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,089	13.93	-	-	-	-	7.2909
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,320	14.57	-	-	-	-	7.2561
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,410	14.81	-	-	-	-	7.2428
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,479	15.00	0.400000	3:28:31 PM	7.7900	7.7900	7.2156
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,600	15.33	-	-	-	-	7.2047
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,936	16.25	-	-	-	-	7.2274
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,530	17.88	-	-	-	-	7.1991
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,839	18.72	-	-	-	-	7.2007