

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 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	1	0.00	-	-	-	-	-
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	8	0.02	16.000000	2:52:55 PM	4.1000	3.2563	3.0000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	15	0.04	0.400000	10:09:52 AM	3.7000	3.7000	3.3595
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	21	0.06	27.530000	11:12:16 AM	2.6250	2.6213	2.6200
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	26	0.07	164.019000	3:58:48 PM	4.3750	4.4291	4.2621
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	28	0.08	5.000000	2:13:22 PM	4.5950	4.5700	4.2000
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	29	0.08	3.300000	3:15:55 PM	3.5000	2.8561	3.1607
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	36	0.10	11.001000	2:05:21 PM	3.5275	3.5274	3.3262
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	43	0.12	-	-	-	-	3.3783
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	50	0.14	31.623000	3:35:21 PM	3.1250	3.1784	3.4483
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	57	0.16	17.620000	3:11:07 PM	3.8000	3.8000	3.3500
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	64	0.18	-	-	-	-	3.6815
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	71	0.19	25.744000	3:05:54 PM	3.7050	3.7648	3.7208
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	78	0.21	-	-	-	-	4.2136
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	85	0.23	301.326000	3:14:30 PM	4.0000	4.0000	4.0088
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	92	0.25	283.817000	3:57:06 PM	4.1250	4.0540	4.0250
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	95	0.26	932.032000	3:48:42 PM	4.6550	4.5525	4.6198
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	99	0.27	-	-	-	-	3.8595
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	104	0.29	-	-	-	-	4.7479
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	106	0.29	5.500000	2:07:26 PM	4.0000	4.0000	4.0000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	120	0.33	126.423900	3:20:08 PM	5.1000	4.9820	5.0845
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	120	0.33	9.500000	11:25:02 AM	4.3000	4.3000	4.1538
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	127	0.35	8.609000	3:45:53 PM	4.1000	4.1848	4.2112
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	134	0.37	6.311000	2:08:51 PM	4.1250	4.1250	4.2643
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	141	0.39	-	-	-	-	4.3138
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	148	0.41	86.249000	3:39:31 PM	4.5100	4.4913	4.5000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	155	0.42	-	-	-	-	4.1300
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	162	0.44	1.043000	9:13:01 AM	4.3750	4.3750	4.4633
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	164	0.45	134.508000	3:54:06 PM	5.0250	5.1074	5.1287
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	169	0.46	31.445000	2:09:22 PM	4.4650	4.4663	4.4761
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	176	0.48	7.620000	10:49:30 AM	4.3750	4.4547	4.8811
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	183	0.50	295.433000	3:53:20 PM	4.6250	4.6058	4.7899
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	202	0.55	-	-	-	-	5.0754
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	211	0.58	34.988000	3:33:38 PM	4.5500	4.5329	4.6267

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RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	218	0.60	-	-	-	-	4.6268
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	225	0.62	5.237000	3:44:07 PM	4.6250	4.6250	4.6255
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	232	0.64	-	-	-	-	4.6249
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	239	0.65	-	-	-	-	4.6202
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	246	0.67	-	-	-	-	4.6248
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	253	0.69	-	-	-	-	4.6243
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	260	0.71	-	-	-	-	4.6226
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	267	0.73	-	-	-	-	4.6200
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	274	0.75	3.000000	9:37:04 AM	3.6000	3.6000	4.5432
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	280	0.77	5.610000	2:01:35 PM	5.1000	5.0892	5.1621
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	281	0.77	-	-	-	-	4.6477
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	288	0.79	-	-	-	-	4.6745
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	306	0.84	-	-	-	-	5.2944
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	349	0.96	-	-	-	-	5.4044
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	351	0.96	767.034000	3:29:29 PM	4.8250	4.8430	4.8335
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	365	1.00	30.416000	3:52:57 PM	4.8650	4.8471	5.0062
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	487	1.33	48.085000	3:46:15 PM	5.8650	5.7680	5.7390
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	490	1.34	118.620000	3:59:45 PM	6.0500	5.9582	6.0500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	529	1.45	5.040000	3:10:20 PM	5.9500	5.9500	5.9356
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	573	1.57	-	-	-	-	5.7664
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	636	1.74	-	-	-	-	5.8661
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	651	1.78	-	-	-	-	6.1480
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	709	1.94	3.100000	2:57:28 PM	5.9000	6.0290	5.7203
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	734	2.01	-	-	-	-	6.0196
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	881	2.41	1.000000	10:02:28 AM	6.1500	6.1500	5.8834
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	886	2.43	4.353000	2:47:46 PM	6.1875	6.2741	6.3913
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	888	2.43	-	-	-	-	6.1909
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,008	2.76	112.472000	3:52:43 PM	6.6000	6.4386	6.4123
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,036	2.84	8.083000	2:01:10 PM	6.5100	6.3789	6.3721
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,077	2.95	-	-	-	-	6.4659
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,117	3.06	-	-	-	-	6.4382
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,168	3.20	-	-	-	-	6.4771
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,184	3.24	7.200000	10:55:02 AM	6.3000	6.3000	6.4235
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,194	3.27	56.000000	11:30:43 AM	6.5000	6.4957	6.5384

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RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,247	3.41	-	-	-	-	6.9865
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,412	3.87	1.380000	3:22:56 PM	7.1000	6.9348	6.6633
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,442	3.95	-	-	-	-	6.6884
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,490	4.08	-	-	-	-	6.7170
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,574	4.31	-	-	-	-	6.7644
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,577	4.32	12.500000	3:41:18 PM	7.2000	6.7823	6.7679
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,638	4.49	1.500000	10:28:22 AM	6.8750	6.8750	6.7745
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,667	4.56	6.400000	2:00:40 PM	6.6590	6.6356	6.7968
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,763	4.83	-	-	-	-	6.8249
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,946	5.33	74.733000	3:45:43 PM	6.8500	6.7331	6.9631
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,961	5.37	1.000000	11:57:01 AM	6.6500	6.6500	6.9669
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,992	5.45	-	-	-	-	6.8086
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,104	5.76	1.500000	2:38:10 PM	7.0100	7.0100	6.8825
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,218	6.07	-	-	-	-	7.0806
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,255	6.17	0.210000	2:02:36 PM	6.9500	6.9500	7.0752
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,384	6.53	1.200000	-	-	-	7.1962
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,531	6.93	2.800000	3:46:45 PM	7.1500	7.1500	7.1133
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,757	7.55	-	-	-	-	7.3115
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,800	7.67	-	-	-	-	7.3188
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,819	7.72	-	-	-	-	7.3267
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,001	8.22	-	-	-	-	7.4008
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,175	8.69	-	-	-	-	7.5244
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,178	8.70	1.500000	10:02:45 AM	7.4000	7.4000	7.2776
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,253	8.91	-	-	-	-	7.5006
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,360	9.20	5.000000	2:30:46 PM	7.2500	7.2500	7.4986
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,373	9.24	7.000000	2:54:32 PM	8.0000	8.0000	7.5350
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,401	9.31	49.000000	2:15:44 PM	7.4000	7.4001	7.5418
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,515	9.62	10.000000	2:41:56 PM	7.5000	7.4720	7.9852
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,599	9.85	30.000000	10:09:45 AM	7.4000	7.4175	7.4856
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,611	9.89	-	-	-	-	7.6073
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,634	9.95	8.730000	3:16:32 PM	7.5000	7.4835	7.6122
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,674	10.06	-	-	-	-	7.5363
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,786	10.37	-	-	-	-	7.6087
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,380	11.99	-	-	-	-	7.6196

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,709	12.89	0.100000	-	-	-	7.5650
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,786	13.10	-	-	-	-	7.6672
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,074	13.89	-	-	-	-	7.6180
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,305	14.52	-	-	-	-	7.6285
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,395	14.77	-	-	-	-	7.6332
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,464	14.96	-	-	-	-	7.6330
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,585	15.29	-	-	-	-	7.6418
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,921	16.21	-	-	-	-	7.6554
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,515	17.84	1.300000	10:02:36 AM	7.5500	7.5500	7.7762
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,824	18.68	-	-	-	-	7.7627