

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 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	2	0.005	-	-	-	-	-
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	9	0.025	30.000000	10:45:16 AM	2.8000	2.8000	3.3320
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	15	0.041	-	-	-	-	2.6233
RPGb 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	20	0.055	314.020000	3:18:34 PM	4.2000	4.2644	4.2230
RPGb 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	22	0.06	0.180000	9:48:47 AM	4.5000	4.5000	4.5268
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	23	0.063	-	-	-	-	3.3218
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	30	0.082	2.000000	11:56:39 AM	3.3000	3.3000	3.3832
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	37	0.101	4.021000	2:49:47 PM	3.5000	3.5000	3.4472
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	44	0.12	1.004000	2:35:53 PM	3.5000	3.5000	3.5302
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	51	0.14	-	-	-	-	3.3500
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	58	0.159	2.000000	3:33:56 PM	4.3500	4.3500	3.7453
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	65	0.178	160.291000	3:49:40 PM	3.8250	3.8068	3.8104
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	72	0.197	-	-	-	-	4.4993
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	79	0.216	7.892000	3:00:38 PM	4.0500	3.9960	4.1004
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	86	0.235	76.460000	3:51:58 PM	4.1800	4.1776	4.1902
RPGb 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	89	0.244	2,155.617750	3:26:27 PM	4.6900	4.5527	4.5750
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	93	0.255	116.317000	2:07:30 PM	4.1750	4.1873	4.1875
RPGb 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	98	0.268	-	-	-	-	4.7833
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	100	0.274	1.000000	10:35:54 AM	4.1850	4.1850	4.0842
RPGb 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	114	0.312	-	-	-	-	5.0565
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	114	0.312	-	-	-	-	4.3750
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	121	0.331	32.694000	3:00:51 PM	4.2000	4.2000	4.3414
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	128	0.35	-	-	-	-	4.3901
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	135	0.37	-	-	-	-	4.4361
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	142	0.389	36.983000	3:29:11 PM	4.5000	4.5011	4.5025
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	149	0.408	-	-	-	-	4.2759
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	156	0.427	-	-	-	-	4.5774
RPGb 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	158	0.433	14.531000	3:07:19 PM	5.0500	5.0702	5.2097
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	163	0.446	28.431000	3:46:50 PM	4.4750	4.4790	4.7690
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	170	0.465	1.020000	11:45:58 AM	4.7500	4.7500	4.8462
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	177	0.485	525.641000	3:55:23 PM	4.7550	4.7700	4.7750
RPGb 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	196	0.537	-	-	-	-	5.0963

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RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	205	0.561	-	-	-	-	4.7414
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	212	0.58	-	-	-	-	4.7336
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	219	0.6	-	-	-	-	4.7249
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	226	0.619	-	-	-	-	4.7166
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	233	0.638	-	-	-	-	4.7060
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	240	0.657	-	-	-	-	4.7007
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	247	0.676	-	-	-	-	4.6924
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	254	0.695	-	-	-	-	4.6835
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	261	0.715	0.500000	11:14:03 AM	4.7250	4.7250	4.6741
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	268	0.734	-	-	-	-	4.6242
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	274	0.75	-	-	-	-	5.2294
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	275	0.753	-	-	-	-	4.6646
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	282	0.772	-	-	-	-	4.6969
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	300	0.821	0.507000	10:17:27 AM	5.2000	5.2000	5.3524
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	343	0.939	-	-	-	-	5.4257
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	345	0.945	1.030000	3:41:05 PM	4.8250	4.8250	4.8456
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	359	0.983	162.201000	3:42:44 PM	5.0000	4.9947	5.0510
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	481	1.317	53.980000	3:20:31 PM	5.6550	5.6002	5.7692
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	484	1.325	10.000000	3:18:20 PM	6.0000	5.8725	6.0297
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	523	1.432	8.000000	3:01:21 PM	5.8000	5.7844	5.8800
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	567	1.552	-	-	-	-	5.8048
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	630	1.725	-	-	-	-	5.9090
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	645	1.766	-	-	-	-	6.0702
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	703	1.925	4.000000	9:30:04 AM	6.7000	6.7000	5.8858
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	728	1.993	-	-	-	-	6.0710
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	875	2.396	20.000000	2:04:25 PM	5.8750	5.8750	5.8524
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	880	2.409	95.270000	3:40:48 PM	6.6000	6.5937	6.5616
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	882	2.415	-	-	-	-	6.2624
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1002	2.743	34.785000	2:28:13 PM	6.6000	6.5455	6.4484
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1030	2.82	0.080000	9:39:17 AM	6.9000	6.9000	6.4548
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1071	2.932	-	-	-	-	6.5318
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1111	3.042	-	-	-	-	6.5398

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RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1162	3.181	-	-	-	-	6.5837
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1178	3.225	1.530000	11:43:19 AM	6.5550	6.7354	6.5596
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1188	3.253	4.100000	2:47:44 PM	6.4500	6.4489	6.5039
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1241	3.398	64.570000	3:18:06 PM	6.9000	6.7763	6.8435
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1406	3.849	2.500000	3:11:47 PM	6.5000	6.6050	6.7937
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1436	3.932	-	-	-	-	6.8207
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1484	4.063	-	-	-	-	6.8561
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1568	4.293	-	-	-	-	6.9111
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1571	4.301	56.190000	3:47:43 PM	7.1500	7.1035	7.1500
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1632	4.468	5.000000	3:54:04 PM	7.1500	7.1640	6.9378
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1661	4.548	11.050000	2:46:57 PM	7.1500	7.1679	6.9619
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1757	4.81	76.265000	3:55:13 PM	7.2000	7.1705	7.1293
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1940	5.311	129.220000	2:48:42 PM	6.8500	6.9027	6.9304
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1955	5.353	-	-	-	-	7.1370
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1986	5.437	1.000000	9:32:42 AM	7.2850	7.2850	7.2373
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2098	5.744	4.000000	2:46:13 PM	7.3500	7.3463	7.0014
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2212	6.056	-	-	-	-	7.2478
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2249	6.157	0.500000	9:31:59 AM	7.3850	7.3850	7.1751
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2378	6.511	-	-	-	-	7.3877
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2525	6.913	2.000000	2:49:17 PM	7.0800	7.2825	7.1650
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2751	7.532	-	-	-	-	7.4227
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2794	7.65	-	-	-	-	7.4333
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2813	7.702	-	-	-	-	7.4366
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2995	8.2	-	-	-	-	7.4955
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3169	8.676	2.000000	11:34:13 AM	7.4000	7.4000	7.5975
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3172	8.684	-	-	-	-	7.2825
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3247	8.89	-	-	-	-	7.5802
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3354	9.183	0.500000	2:30:07 PM	7.4000	7.4000	7.5899
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3367	9.218	0.055000	9:39:03 AM	8.0000	8.0000	7.6154
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3395	9.295	0.500000	10:24:20 AM	7.4500	7.4500	7.6230
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3509	9.607	8.600000	3:08:14 PM	7.4500	7.4846	7.6422
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3593	9.837	1.000000	9:38:10 AM	7.9350	7.9350	7.5870

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3605	9.87	-	-	-	-	7.6873
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3628	9.933	2.600000	2:47:22 PM	7.5000	7.6538	8.0000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3668	10.042	-	-	-	-	7.5714
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3780	10.349	-	-	-	-	7.7042
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4374	11.975	-	-	-	-	7.7410
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4703	12.876	1.000000	9:35:45 AM	8.0000	8.0000	7.6415
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4780	13.087	0.392000	9:50:36 AM	8.2500	8.2500	7.8031
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5068	13.875	-	-	-	-	7.7140
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5299	14.508	-	-	-	-	7.6911
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5389	14.754	-	-	-	-	7.6820
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5458	14.943	-	-	-	-	7.6728
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5579	15.274	-	-	-	-	7.6615
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5915	16.194	-	-	-	-	7.5676
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6509	17.821	-	-	-	-	7.7023
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6818	18.667	-	-	-	-	7.7206