

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 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	7	0.02	-	-	-	-	2.9510
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	14	0.04	54.551000	2:53:57 PM	3.0000	3.0000	3.0000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	21	0.06	1,498.515000	11:11:49 AM	3.0000	3.0000	3.0013
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	28	0.08	205.621000	3:36:18 PM	3.1250	3.1501	3.1259
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	34	0.09	1.500000	10:28:33 AM	3.5550	3.5550	3.0767
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	39	0.11	2,119.683000	3:56:06 PM	4.4000	4.4602	4.4546
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	41	0.11	505.358000	3:39:59 PM	4.6000	4.6391	4.6251
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	42	0.12	20.703000	3:02:11 PM	3.5000	3.2981	3.1334
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	49	0.13	-	-	-	-	3.3094
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	56	0.15	-	-	-	-	3.3307
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	63	0.17	-	-	-	-	3.5000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	70	0.19	3.555000	3:31:58 PM	3.9500	3.8406	3.7028
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	77	0.21	4.102000	3:42:59 PM	3.7500	3.7500	3.7307
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	84	0.23	14.055000	11:24:16 AM	3.7000	3.7001	3.4640
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	91	0.25	2,185.375500	3:51:04 PM	4.1825	4.1794	4.1812
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	98	0.27	-	-	-	-	3.7826
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	105	0.29	11.204000	3:36:53 PM	3.8000	3.7740	3.7500
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	108	0.30	3,303.307000	3:46:15 PM	4.6500	4.7790	4.7831
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	112	0.31	0.500000	2:36:45 PM	3.8000	3.8000	3.7314
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	117	0.32	-	-	-	-	4.8533
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	119	0.33	-	-	-	-	3.9965
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	133	0.36	53.391000	2:55:38 PM	5.0100	5.1540	5.1179
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	133	0.36	19.030000	2:29:33 PM	4.3000	4.3250	4.0807
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	140	0.38	-	-	-	-	4.1549
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	147	0.40	-	-	-	-	4.2128
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	154	0.42	-	-	-	-	4.2580
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	161	0.44	51.608000	3:44:16 PM	4.4000	4.4286	4.1061
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	168	0.46	59.303000	3:18:24 PM	4.4100	4.4277	4.4795
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	175	0.48	21.621000	11:40:20 AM	4.4100	4.4125	4.4154
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	177	0.49	32.446000	3:26:58 PM	5.0500	5.1744	5.1774
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	182	0.50	443.307400	3:48:52 PM	4.5000	4.5160	4.5727
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	189	0.52	-	-	-	-	4.4768
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	215	0.59	-	-	-	-	5.0765
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	224	0.61	-	-	-	-	4.3853
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	231	0.63	0.255000	2:24:49 PM	4.5500	4.5500	4.3696

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RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	238	0.65	-	-	-	-	4.3486
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	245	0.67	5.000000	10:23:52 AM	3.7800	3.7800	4.3303
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	252	0.69	2.156000	10:40:39 AM	3.7800	3.7800	4.2970
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	259	0.71	42.000000	10:06:20 AM	4.9500	4.9750	4.2976
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	266	0.73	-	-	-	-	4.2794
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	273	0.75	-	-	-	-	4.2572
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	280	0.77	0.100000	2:51:07 PM	4.9000	4.9000	4.2886
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	287	0.79	3.080000	2:27:22 PM	4.7500	4.7500	4.0590
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	293	0.80	10.050000	3:38:01 PM	5.1000	5.0802	4.9616
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	294	0.81	-	-	-	-	4.3892
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	301	0.82	-	-	-	-	4.4376
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	319	0.87	296.420000	3:51:56 PM	5.7000	5.2978	5.3001
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	362	0.99	-	-	-	-	5.3559
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	364	1.00	128.611000	3:51:03 PM	4.8250	4.7896	4.9153
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	500	1.37	75.554000	3:29:57 PM	5.2500	5.5840	5.1648
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	503	1.38	42.400000	2:53:37 PM	5.5750	5.7080	5.5867
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	542	1.48	100.000000	11:50:34 AM	6.0000	6.0500	6.0413
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	586	1.60	-	-	-	-	5.6796
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	649	1.78	-	-	-	-	5.7703
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	664	1.82	107.374038	9:53:41 AM	6.1900	6.1950	6.1980
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	722	1.98	0.200000	2:25:50 PM	5.3000	5.3000	4.9286
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	747	2.05	-	-	-	-	5.9045
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	894	2.45	-	-	-	-	5.7028
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	899	2.46	205.051000	3:24:44 PM	6.1500	6.3484	6.2714
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	901	2.47	-	-	-	-	6.0613
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,021	2.80	63.891000	3:35:18 PM	6.5200	6.5484	6.3383
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,049	2.87	1.700000	3:33:43 PM	6.5250	6.5279	6.2723
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,090	2.98	-	-	-	-	6.4885
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,130	3.09	-	-	-	-	6.2831
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,181	3.23	-	-	-	-	6.3181
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,197	3.28	717.445000	3:25:10 PM	6.2500	6.2504	6.2898
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,207	3.31	150.679000	3:23:12 PM	6.6500	6.5005	6.3344
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,260	3.45	5.900000	2:11:48 PM	6.4750	6.5640	6.6259
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,425	3.90	-	-	-	-	6.4851
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,455	3.98	25.000000	10:59:03 AM	6.6750	6.6750	6.5138

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RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,503	4.12	-	-	-	-	6.5345
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,587	4.35	-	-	-	-	6.5839
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,590	4.35	7.000000	3:33:42 PM	6.6850	6.6850	6.5920
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,651	4.52	56.300000	3:47:27 PM	6.6500	6.6539	6.6500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,680	4.60	-	-	-	-	6.5659
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,776	4.86	8.000000	2:57:01 PM	6.6850	6.6850	6.6982
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,959	5.36	646.960000	3:39:20 PM	6.6250	6.6379	6.6404
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,974	5.41	2.460000	3:24:05 PM	6.6000	6.6000	6.8045
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,005	5.49	-	-	-	-	6.6762
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,117	5.80	12.070000	2:52:57 PM	6.8850	6.9415	6.8263
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,231	6.11	-	-	-	-	6.9412
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,268	6.21	0.050000	3:37:42 PM	6.5500	6.5500	6.8845
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,397	6.56	0.300000	11:34:46 AM	6.8000	6.8000	7.2352
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,544	6.97	36.410000	3:31:13 PM	7.0000	7.0000	7.1611
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,770	7.58	-	-	-	-	7.2200
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,813	7.70	14.000000	3:15:57 PM	7.1000	7.1000	7.1994
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,832	7.75	-	-	-	-	7.2073
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,014	8.25	-	-	-	-	7.2791
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,188	8.73	-	-	-	-	7.3474
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,191	8.74	2.000000	9:44:03 AM	7.5500	7.5500	7.2672
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,266	8.94	-	-	-	-	7.3729
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,373	9.24	-	-	-	-	7.2839
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,386	9.27	-	-	-	-	7.4080
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,414	9.35	-	-	-	-	7.4157
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,528	9.66	136.350000	3:51:15 PM	7.4500	7.3146	7.5774
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,612	9.89	155.000000	3:28:59 PM	7.4000	7.4403	7.4377
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,624	9.92	-	-	-	-	7.5264
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,647	9.99	1,400.740000	3:05:35 PM	7.4015	7.4444	7.4439
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,687	10.09	-	-	-	-	7.5811
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,799	10.40	-	-	-	-	7.4992
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,393	12.03	-	-	-	-	7.5803
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,722	12.93	336.190000	2:36:27 PM	7.6650	7.6686	7.6812
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,799	13.14	-	-	-	-	7.6020
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,087	13.93	-	-	-	-	7.5904
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,318	14.56	-	-	-	-	7.5579

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RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,408	14.81	-	-	-	-	7.5446
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,477	15.00	3.280000	-	-	-	7.5204
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,598	15.33	-	-	-	-	7.4906
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,934	16.25	1.000000	2:44:21 PM	7.4500	7.4500	7.4478
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,528	17.87	1.000000	3:41:32 PM	7.4500	7.4500	7.3276
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,837	18.72	-	-	-	-	7.3101