

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	7	0.02	2.830000	2:50:57 PM	3.0000	3.0000	3.0000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	14	0.04	-	-	-	-	3.3595
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	20	0.06	57.050000	11:26:05 AM	2.6250	2.6250	2.6233
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	25	0.07	199.544000	3:21:33 PM	4.3450	4.3360	4.2687
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	27	0.07	72.350000	10:33:01 AM	4.6750	4.6750	4.5253
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	28	0.08	6.009000	9:51:01 AM	2.6500	2.6500	3.1655
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	35	0.10	25.000000	10:36:06 AM	4.0000	4.0000	3.3181
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	42	0.12	3.008000	10:55:12 AM	3.5000	3.5000	3.3707
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	49	0.13	14.531000	2:32:24 PM	3.5000	3.4578	3.4456
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	56	0.15	10.910000	2:36:38 PM	3.8000	3.8000	3.3500
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	63	0.17	-	-	-	-	3.6760
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	70	0.19	15.278000	2:28:54 PM	3.7550	3.7840	3.7207
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	77	0.21	2.056600	11:59:35 AM	4.0500	4.0750	4.2023
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	84	0.23	21.147000	2:36:23 PM	4.0000	4.0000	4.0100
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	91	0.25	838.280900	3:54:03 PM	4.1250	4.1249	4.1334
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	94	0.26	1,325.058000	3:22:09 PM	4.6300	4.5429	4.5522
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	98	0.27	0.540000	3:57:36 PM	4.1000	4.1000	3.8896
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	103	0.28	-	-	-	-	4.7946
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	105	0.29	0.500000	2:11:00 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	119	0.33	221.400000	3:50:38 PM	5.2000	5.0981	5.0879
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	119	0.33	-	-	-	-	4.1670
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	126	0.35	-	-	-	-	4.2227
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	133	0.36	15.000000	11:11:10 AM	4.1250	4.1250	4.2742
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	140	0.38	-	-	-	-	4.3214
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	147	0.40	66.432000	3:13:32 PM	4.3500	4.4734	4.5000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	154	0.42	2.218000	10:46:37 AM	4.3500	4.5529	4.1300
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	161	0.44	-	-	-	-	4.4684
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	163	0.45	37.686000	3:00:02 PM	5.3900	5.1221	5.1530
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	168	0.46	100.741000	2:21:32 PM	4.4650	4.4159	4.4721
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	175	0.48	-	-	-	-	4.8528
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	182	0.50	261.928000	3:47:01 PM	4.6255	4.6242	4.7774
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	201	0.55	-	-	-	-	5.1115
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	210	0.58	-	-	-	-	4.6294
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	217	0.59	-	-	-	-	4.6283
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	224	0.61	-	-	-	-	4.6258

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RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	231	0.63	-	-	-	-	4.6241
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	238	0.65	-	-	-	-	4.6185
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	245	0.67	-	-	-	-	4.6215
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	252	0.69	-	-	-	-	4.6197
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	259	0.71	-	-	-	-	4.6169
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	266	0.73	3.081000	11:42:36 AM	4.9500	4.9500	4.6133
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	273	0.75	3.000000	3:49:56 PM	4.7500	4.7500	4.5432
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	279	0.76	10.250000	3:49:53 PM	5.4400	5.4192	5.2030
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	280	0.77	-	-	-	-	4.6366
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	287	0.79	-	-	-	-	4.6645
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	305	0.84	10.050000	3:41:34 PM	5.2500	5.3545	5.3039
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	348	0.95	-	-	-	-	5.4348
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	350	0.96	7.916000	2:30:10 PM	4.8250	4.7997	4.8355
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	364	1.00	202.382000	3:44:38 PM	4.8600	4.8565	5.0047
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	486	1.33	168.761000	3:48:23 PM	5.6000	5.7411	5.8279
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	489	1.34	88.525000	3:58:41 PM	6.1500	6.1203	5.9864
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	528	1.45	40.700000	11:45:05 AM	5.7500	5.7670	5.9382
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	572	1.57	-	-	-	-	5.8070
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	635	1.74	-	-	-	-	5.9097
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	650	1.78	81.887000	3:33:12 PM	6.5500	6.3378	6.1578
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	708	1.94	20.000000	3:52:15 PM	6.5000	6.5000	5.7924
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	733	2.01	-	-	-	-	6.0682
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	880	2.41	8.000000	11:20:29 AM	7.0000	7.0000	5.8626
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	885	2.42	1,224.157000	3:02:09 PM	6.5000	6.5865	6.5000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	887	2.43	-	-	-	-	6.2531
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,007	2.76	139.921000	3:44:03 PM	6.9000	6.7948	6.4137
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,035	2.83	22.692000	3:33:18 PM	6.8650	6.8408	6.4462
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,076	2.95	-	-	-	-	6.5385
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,116	3.06	-	-	-	-	6.5213
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,167	3.20	-	-	-	-	6.5658
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,183	3.24	30.500000	11:40:38 AM	6.3000	6.3000	6.5177
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,193	3.27	74.090000	2:57:56 PM	6.9500	6.9618	6.5159
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,246	3.41	46.670000	3:13:43 PM	6.6750	6.8466	6.9874
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,411	3.86	1.000000	11:12:12 AM	6.5000	6.5000	6.7784
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,441	3.95	-	-	-	-	6.8066

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RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,489	4.08	-	-	-	-	6.8400
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,573	4.31	-	-	-	-	6.8938
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,576	4.32	58.287000	3:19:00 PM	6.7500	6.6937	6.9166
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,637	4.48	0.400000	10:18:26 AM	7.2500	7.2500	6.9099
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,666	4.56	0.500000	10:36:43 AM	7.4000	7.4000	6.9369
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,762	4.82	1,252.000000	3:36:03 PM	7.1615	7.1847	7.1428
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,945	5.33	18.960000	3:58:08 PM	6.8300	6.8026	7.1017
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,960	5.37	3.000000	2:19:02 PM	6.7500	6.7500	7.1118
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,991	5.45	452.960000	3:25:28 PM	7.5500	7.3102	7.2281
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,103	5.76	6.980000	10:26:33 AM	7.5500	7.5592	7.0531
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,217	6.07	-	-	-	-	7.2158
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,254	6.17	10.276000	3:49:50 PM	7.7150	7.7150	7.2076
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,383	6.52	2.600000	10:30:58 AM	7.7500	7.7500	7.2643
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,530	6.93	53.100000	3:04:13 PM	7.0775	7.1323	7.0047
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,756	7.55	-	-	-	-	7.3819
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,799	7.66	-	-	-	-	7.3896
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,818	7.72	-	-	-	-	7.3907
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,000	8.21	-	-	-	-	7.4456
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,174	8.69	2.000000	3:12:51 PM	7.4750	7.4750	7.5719
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,177	8.70	3.500000	3:26:59 PM	7.8250	7.8214	7.2779
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,252	8.90	-	-	-	-	7.5252
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,359	9.20	-	-	-	-	7.5184
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,372	9.23	-	-	-	-	7.5577
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,400	9.31	49.487000	2:13:22 PM	7.4000	7.4000	7.5648
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,514	9.62	-	-	-	-	7.5582
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,598	9.85	0.200000	10:32:18 AM	8.0000	8.0000	7.4862
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,610	9.88	-	-	-	-	7.6299
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,633	9.95	17.500000	2:52:28 PM	7.9250	7.5501	7.9143
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,673	10.06	-	-	-	-	7.5942
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,785	10.36	-	-	-	-	7.6392
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,379	11.99	-	-	-	-	7.6693
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,708	12.89	-	-	-	-	7.5650
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,785	13.10	100.000000	3:44:37 PM	7.7500	7.7500	7.7457
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,073	13.89	-	-	-	-	7.6688
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,304	14.52	-	-	-	-	7.6735

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RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,394	14.77	-	-	-	-	7.6757
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,463	14.96	-	-	-	-	7.6738
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,584	15.29	-	-	-	-	7.6789
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,920	16.21	-	-	-	-	7.6555
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,514	17.83	2.000000	11:44:40 AM	7.4500	7.4500	7.7893
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,823	18.68	-	-	-	-	7.7792