

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	5	0.01	-	-	-	-	3.1831
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	12	0.03	-	-	-	-	3.3494
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	18	0.05	-	-	-	-	2.6233
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	23	0.06	312.766000	3:48:22 PM	4.2000	4.2184	4.2048
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	25	0.07	-	-	-	-	4.5268
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	26	0.07	4.000000	11:57:05 AM	2.6500	2.6500	3.3285
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	33	0.09	-	-	-	-	3.4404
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	40	0.11	-	-	-	-	3.4984
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	47	0.13	-	-	-	-	3.5745
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	54	0.15	-	-	-	-	3.3500
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	61	0.17	0.320000	2:32:22 PM	4.2250	4.2250	3.7930
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	68	0.19	143.800000	3:33:38 PM	3.7250	3.7254	3.8021
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	75	0.21	-	-	-	-	4.4438
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	82	0.23	315.000000	2:20:22 PM	4.0000	4.1786	4.1004
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	89	0.24	1,940.209000	3:35:43 PM	4.1500	4.1962	4.1908
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	92	0.25	312.473000	3:32:16 PM	4.5000	4.5137	4.6288
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	96	0.26	1,500.000000	2:46:36 PM	4.2000	4.1975	4.1969
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	101	0.28	-	-	-	-	4.7971
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	103	0.28	-	-	-	-	4.0323
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	117	0.32	583.103000	2:44:13 PM	5.1500	5.0500	5.0584
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	117	0.32	600.000000	3:12:29 PM	4.3750	4.3750	4.3750
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	124	0.34	4.040000	11:13:17 AM	4.2000	4.2000	4.3035
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	131	0.36	-	-	-	-	4.3439
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	138	0.38	-	-	-	-	4.3808
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	145	0.40	1,020.536000	3:03:44 PM	4.5000	4.5010	4.5025
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	152	0.42	-	-	-	-	4.1300
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	159	0.44	0.500000	9:37:20 AM	4.5000	4.5000	4.4959
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	161	0.44	3.660000	11:32:12 AM	5.0500	5.0500	5.2076
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	166	0.45	15.635000	2:46:11 PM	4.5000	4.4574	4.4779
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	173	0.47	-	-	-	-	4.8076
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	180	0.49	75.025000	3:46:20 PM	4.7500	4.7373	4.7440
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	199	0.55	-	-	-	-	5.0984
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	208	0.57	-	-	-	-	4.6431
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	215	0.59	-	-	-	-	4.6445
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	222	0.61	-	-	-	-	4.6449

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RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	229	0.63	-	-	-	-	4.6458
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	236	0.65	0.500000	3:02:58 PM	4.4500	4.4500	4.6436
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	243	0.67	-	-	-	-	4.6484
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	250	0.68	-	-	-	-	4.6494
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	257	0.70	-	-	-	-	4.6495
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	264	0.72	-	-	-	-	4.6489
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	271	0.74	-	-	-	-	4.5938
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	277	0.76	43.000000	3:10:37 PM	5.0000	5.0412	5.2077
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	278	0.76	-	-	-	-	4.6689
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	285	0.78	-	-	-	-	4.6992
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	303	0.83	14.500000	2:37:19 PM	5.5000	5.2517	5.3433
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	346	0.95	-	-	-	-	5.4188
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	348	0.95	2.900000	9:58:51 AM	4.9500	4.9500	4.8452
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	362	0.99	59.290000	3:46:26 PM	4.9000	4.8823	5.0919
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	484	1.33	30.040000	2:56:41 PM	5.6900	5.8582	5.7911
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	487	1.33	15.400000	2:52:38 PM	5.9000	5.8968	5.9586
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	526	1.44	43.700000	11:55:52 AM	5.7550	5.7550	5.9203
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	570	1.56	-	-	-	-	5.7935
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	633	1.73	-	-	-	-	5.8970
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	648	1.77	14.160000	3:29:52 PM	6.1500	6.1405	6.1051
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	706	1.93	-	-	-	-	5.8231
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	731	2.00	-	-	-	-	6.0577
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	878	2.40	5.000000	9:43:39 AM	6.7500	6.7500	5.8592
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	883	2.42	1,609.620000	3:25:22 PM	6.5000	6.5626	6.5484
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	885	2.42	-	-	-	-	6.2459
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,005	2.75	11.118000	2:37:05 PM	6.3800	6.4341	6.4401
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,033	2.83	2.000000	11:32:41 AM	6.5750	6.5750	6.4395
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,074	2.94	-	-	-	-	6.5250
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,114	3.05	-	-	-	-	6.5183
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,165	3.19	-	-	-	-	6.5598
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,181	3.23	12.600000	11:04:06 AM	6.5500	6.3119	6.5219
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,191	3.26	567.000000	2:37:46 PM	6.4500	6.5042	6.4926
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,244	3.41	2.600000	9:50:15 AM	7.2000	7.2000	6.9213
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,409	3.86	0.185000	9:43:15 AM	6.5000	6.5000	6.7582
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,439	3.94	1.500000	3:47:36 PM	6.5250	6.5683	6.7842

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RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,487	4.07	-	-	-	-	6.8157
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,571	4.30	-	-	-	-	6.8651
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,574	4.31	10.500000	2:32:53 PM	7.1400	7.1343	6.8840
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,635	4.48	1.000000	11:55:35 AM	7.2000	7.2000	6.8823
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,664	4.56	12.800000	2:32:05 PM	7.1400	7.2270	6.9062
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,760	4.82	2,089.700000	3:27:45 PM	7.0850	7.1203	7.1236
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,943	5.32	243.473000	3:14:54 PM	6.8200	6.8561	6.8658
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,958	5.36	2.300000	2:38:21 PM	6.8500	6.8500	7.0660
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,989	5.45	-	-	-	-	7.2357
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,101	5.75	180.000000	2:00:55 PM	7.0000	7.0000	6.9950
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,215	6.06	-	-	-	-	7.1635
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,252	6.17	262.000000	11:22:22 AM	7.1750	7.1261	7.1750
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,381	6.52	-	-	-	-	7.0983
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,528	6.92	19.960000	3:39:32 PM	7.0350	7.0400	7.0139
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,754	7.54	-	-	-	-	7.3432
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,797	7.66	-	-	-	-	7.3544
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,816	7.71	-	-	-	-	7.3575
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,998	8.21	-	-	-	-	7.4244
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,172	8.68	-	-	-	-	7.5505
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,175	8.69	-	-	-	-	7.2814
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,250	8.90	-	-	-	-	7.5222
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,357	9.19	0.500000	2:12:56 PM	7.5000	7.5000	7.5284
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,370	9.23	-	-	-	-	7.5619
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,398	9.30	1.210000	3:12:56 PM	7.4300	7.4300	7.5704
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,512	9.62	112.050000	3:53:03 PM	7.4250	7.4824	7.6354
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,596	9.85	3.800000	10:50:30 AM	7.4250	7.4300	7.5100
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,608	9.88	-	-	-	-	7.6443
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,631	9.94	119.000000	11:08:11 AM	7.4500	7.4527	7.8115
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,671	10.05	-	-	-	-	7.6402
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,783	10.36	-	-	-	-	7.6657
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,377	11.98	-	-	-	-	7.7258
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,706	12.88	57.460000	11:53:50 AM	7.5500	7.6259	7.6416
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,783	13.10	65.000000	3:33:13 PM	7.8300	7.8300	7.8031
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,071	13.88	-	-	-	-	7.7156
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,302	14.52	-	-	-	-	7.7008

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RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,392	14.76	-	-	-	-	7.6950
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,461	14.95	1.004000	2:27:20 PM	6.9250	7.5185	7.6877
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,582	15.28	-	-	-	-	7.6819
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,918	16.20	132.000000	3:05:03 PM	7.5600	7.5707	7.5675
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,512	17.83	-	-	-	-	7.7367
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,821	18.68	-	-	-	-	7.7460