

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 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	6	0.02	-	-	-	-	3.3805
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	12	0.03	150.000000	10:49:26 AM	2.7000	2.7000	2.6880
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	17	0.05	716.520000	3:14:46 PM	4.1500	4.2388	4.2024
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	19	0.05	150.000000	9:26:50 AM	4.3500	4.3500	4.4450
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	20	0.06	-	-	-	-	3.3730
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	27	0.07	10.010000	2:37:07 PM	3.5500	3.5500	3.4185
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	34	0.09	7.717000	10:46:54 AM	3.5500	3.5500	3.4488
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	41	0.11	16.684000	3:31:06 PM	3.6000	3.5627	3.5500
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	48	0.13	1.003000	2:33:04 PM	3.3500	3.3500	3.4128
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	55	0.15	-	-	-	-	3.7293
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	62	0.17	14.363000	11:27:27 AM	3.7050	3.8030	3.7685
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	69	0.19	1.008000	11:09:51 AM	4.1500	4.1500	4.3307
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	76	0.21	2.878000	2:13:33 PM	4.0500	4.0500	4.1004
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	83	0.23	3.050000	2:26:41 PM	4.1800	4.2098	4.1961
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	86	0.24	2,902.539000	3:57:42 PM	4.3500	4.3957	4.3971
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	90	0.25	1,351.077000	3:50:02 PM	4.2850	4.2947	4.2917
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	95	0.26	-	-	-	-	4.6695
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	97	0.27	128.860000	2:34:11 PM	4.1800	4.1800	4.1657
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	111	0.30	49.920000	3:05:33 PM	5.1500	5.0216	5.0436
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	111	0.30	14.000000	10:54:49 AM	4.3000	4.3000	4.3750
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	118	0.32	-	-	-	-	4.3339
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	125	0.34	10.000000	10:36:54 AM	4.3850	4.3850	4.3825
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	132	0.36	-	-	-	-	4.4292
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	139	0.38	17.300000	2:46:38 PM	4.5050	4.4968	4.5025
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	146	0.40	213.215000	3:06:21 PM	4.3500	4.3570	4.3500
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	153	0.42	11.790000	3:08:03 PM	4.8000	4.8000	4.5718
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	155	0.42	180.205000	2:31:31 PM	5.2900	5.1606	5.0624
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	160	0.44	6.017000	2:44:45 PM	4.6500	4.5623	4.4486
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	167	0.46	-	-	-	-	4.7966
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	174	0.48	72.308200	3:15:27 PM	4.8000	4.8218	4.7781
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	181	0.50	160.345000	3:35:56 PM	4.8650	4.8342	4.8524
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	193	0.53	1.900000	2:15:31 PM	5.5000	5.5000	5.0150
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	202	0.55	-	-	-	-	4.7424
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	209	0.57	-	-	-	-	4.7284
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	216	0.59	-	-	-	-	4.7139

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RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	223	0.61	-	-	-	-	4.6996
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	230	0.63	-	-	-	-	4.6836
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	237	0.65	-	-	-	-	4.6715
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	244	0.67	-	-	-	-	4.6572
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	251	0.69	-	-	-	-	4.6425
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	258	0.71	-	-	-	-	4.6274
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	265	0.73	-	-	-	-	4.5821
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	271	0.74	72.184000	2:58:42 PM	5.5000	5.1550	5.1746
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	272	0.75	-	-	-	-	4.5994
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	279	0.76	-	-	-	-	4.6218
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	297	0.81	-	-	-	-	5.2811
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	340	0.93	-	-	-	-	5.3623
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	342	0.94	9.500000	2:41:06 PM	4.8500	4.8500	4.8433
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	356	0.98	31.870000	3:12:36 PM	4.8850	4.8819	5.0506
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	363	0.99	274.483000	3:18:04 PM	5.0500	5.0540	5.0571
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	478	1.31	2,186.843000	3:47:43 PM	5.6750	5.6581	5.6593
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	481	1.32	1,144.900000	3:36:17 PM	5.9500	5.8712	5.8636
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	520	1.42	39.513000	3:33:54 PM	5.9750	5.9971	6.1029
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	564	1.54	-	-	-	-	5.7505
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	627	1.72	-	-	-	-	5.8567
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	642	1.76	2.000000	10:25:20 AM	6.0000	6.0000	5.9833
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	700	1.92	22.400000	11:42:40 AM	5.9750	6.0029	5.8727
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	725	1.99	-	-	-	-	6.0218
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	872	2.39	-	-	-	-	5.8535
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	877	2.40	549.570000	3:50:44 PM	6.4900	6.4517	6.4574
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	879	2.41	-	-	-	-	6.2013
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	999	2.74	391.995000	3:57:16 PM	6.4500	6.4350	6.4320
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,027	2.81	300.000000	3:51:57 PM	6.4000	6.4000	6.4115
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,068	2.92	-	-	-	-	6.4445
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,108	3.03	-	-	-	-	6.4575
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,159	3.17	-	-	-	-	6.4896
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,175	3.22	-	-	-	-	6.7512
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,185	3.24	1,233.300000	3:48:48 PM	6.5500	6.5542	6.5680
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,238	3.39	118.100000	2:41:56 PM	6.6000	6.5757	6.5651
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,403	3.84	3.000000	2:32:03 PM	6.5500	6.5500	6.6432

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,433	3.92	9.000000	11:19:56 AM	6.6500	6.6500	6.6630
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,481	4.06	-	-	-	-	6.6874
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,565	4.29	-	-	-	-	6.7201
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,568	4.29	1,058.070000	3:56:11 PM	6.8250	6.7132	6.7231
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,629	4.46	5.150000	10:23:22 AM	6.8750	6.8757	6.7511
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,658	4.54	50.000000	3:00:31 PM	6.7500	6.7500	6.7613
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,754	4.80	2,314.200000	3:53:52 PM	6.7900	6.8200	6.8120
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,937	5.30	2,611.005000	3:59:08 PM	6.7500	6.7539	6.7531
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,952	5.34	-	-	-	-	6.8611
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,983	5.43	785.000000	3:54:12 PM	6.7500	6.7821	6.7500
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,095	5.74	1,058.960000	3:53:42 PM	6.8000	6.7922	6.7930
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,209	6.05	-	-	-	-	6.9428
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,246	6.15	401.100000	3:07:54 PM	6.8710	6.8533	6.8541
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,375	6.50	200.000000	2:32:40 PM	6.9500	6.9500	6.9500
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,522	6.91	63.820000	10:53:03 AM	7.0000	7.0000	7.0350
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,748	7.52	29.000000	2:51:51 PM	7.0500	7.0534	7.1484
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,791	7.64	-	-	-	-	7.1637
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,810	7.69	-	-	-	-	7.1694
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,992	8.19	-	-	-	-	7.2448
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,166	8.67	188.703694	11:49:49 AM	7.3500	7.3548	7.3500
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,169	8.68	53.000000	3:19:42 PM	7.2750	7.2750	7.2822
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,244	8.88	-	-	-	-	7.3525
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,351	9.18	220.000000	3:39:45 PM	7.2500	7.2500	7.3381
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,364	9.21	-	-	-	-	7.4005
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,392	9.29	-	-	-	-	7.4112
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,506	9.60	568.920000	3:19:07 PM	7.2800	7.2776	7.2768
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,590	9.83	152.110000	2:33:03 PM	7.2750	7.3166	7.3168
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,602	9.86	50.120000	11:56:47 AM	7.2750	7.2930	8.0008
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,625	9.93	756.000000	3:48:02 PM	7.2775	7.2981	7.2947
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,665	10.03	-	-	-	-	7.7471
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,777	10.34	15.000000	11:09:06 AM	7.6500	7.6500	7.5495
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,371	11.97	3,091.260000	3:48:11 PM	7.8015	7.8169	7.8139
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,700	12.87	15.500000	3:08:48 PM	7.7000	7.7265	7.6180
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,777	13.08	125.000200	3:09:04 PM	7.7000	7.7544	7.8031
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,065	13.87	-	-	-	-	7.7497

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,296	14.50	-	-	-	-	7.7328
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,386	14.75	-	-	-	-	7.7252
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,455	14.94	9.200000	3:43:13 PM	8.0000	7.9167	7.7177
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,576	15.27	-	-	-	-	7.7107
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,912	16.19	-	-	-	-	7.5678
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,506	17.81	0.800000	11:40:44 AM	7.8800	7.8800	7.8589
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,815	18.66	-	-	-	-	7.8278