

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	1	0.00	-	-	-	-	-
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	7	0.02	-	-	-	-	2.6880
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	12	0.03	32.464000	3:18:44 PM	4.2000	4.3388	4.2034
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	14	0.04	2.620000	11:50:47 AM	4.4500	4.3927	4.4475
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	15	0.04	20.360000	11:01:31 AM	2.6500	2.6500	3.5331
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	22	0.06	-	-	-	-	3.5609
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	29	0.08	-	-	-	-	4.6711
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	36	0.10	202.810000	3:39:27 PM	3.5500	3.5826	3.5976
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	43	0.12	-	-	-	-	3.5721
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	50	0.14	1.004000	3:19:04 PM	3.7000	3.7000	3.7934
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	57	0.16	84.394000	3:50:21 PM	3.7000	3.7548	3.7558
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	64	0.18	1.265000	3:21:31 PM	3.7500	3.8297	4.2168
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	71	0.19	1.500000	10:02:32 AM	4.0000	4.0000	4.1004
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	78	0.21	915.955000	3:15:27 PM	4.0500	4.1020	4.1000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	81	0.22	813.320000	3:36:42 PM	4.4000	4.4113	4.4412
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	85	0.23	35.352800	11:55:00 AM	4.2750	4.2563	4.5820
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	90	0.25	9.090000	3:02:27 PM	4.8250	4.8250	4.6722
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	92	0.25	446.201000	3:52:32 PM	4.3200	4.3292	4.3550
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	106	0.29	141.017000	3:36:21 PM	4.9850	4.9775	4.9859
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	106	0.29	0.160000	3:27:54 PM	4.3500	4.3500	4.3750
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	113	0.31	21.300000	3:56:10 PM	4.5000	4.4415	4.4332
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	120	0.33	8.170000	2:09:01 PM	4.3750	4.3750	4.4914
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	127	0.35	-	-	-	-	4.5484
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	134	0.37	6.012000	3:25:16 PM	4.5000	4.5025	4.6215
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	141	0.39	-	-	-	-	4.3500
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	148	0.41	-	-	-	-	4.7208
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	150	0.41	9.830000	3:18:33 PM	5.0000	4.9017	4.9104
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	155	0.42	1.116000	10:04:01 AM	4.4750	4.4750	4.6743
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	162	0.44	-	-	-	-	4.9149
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	169	0.46	22.000000	2:18:36 PM	4.8000	4.8000	5.3017
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	176	0.48	42.320000	3:28:18 PM	4.8500	4.8470	4.9215
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	183	0.50	299.071700	3:51:30 PM	4.8350	4.8654	4.9738
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	188	0.52	-	-	-	-	5.0675
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	197	0.54	-	-	-	-	4.9685

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RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	204	0.56	-	-	-	-	4.9478
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	211	0.58	-	-	-	-	4.9268
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	218	0.60	15.250000	3:44:42 PM	4.1250	4.1250	4.9060
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	225	0.62	-	-	-	-	4.8841
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	232	0.64	-	-	-	-	4.8646
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	239	0.65	-	-	-	-	4.8438
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	246	0.67	-	-	-	-	4.8227
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	253	0.69	41.070000	11:23:02 AM	4.9500	4.9500	4.8014
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	260	0.71	-	-	-	-	4.7617
RPG 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	266	0.73	7.580000	3:56:23 PM	5.2500	5.2542	5.2539
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	267	0.73	-	-	-	-	4.7601
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	274	0.75	-	-	-	-	4.7398
RPG 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	292	0.80	50.000000	3:27:36 PM	5.4000	5.4000	5.3986
RPG 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	335	0.92	-	-	-	-	5.4377
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	337	0.92	-	-	-	-	4.9428
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	351	0.96	18.519000	3:50:36 PM	4.8750	4.8811	5.1199
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	358	0.98	2.690000	10:56:20 AM	5.0500	5.0515	5.0549
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	365	1.00	105.892000	3:28:40 PM	5.0500	5.0532	5.1619
RPG 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	473	1.30	89.906000	3:56:12 PM	5.7450	5.7520	5.7419
RPG 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	476	1.30	221.150000	3:47:41 PM	5.8850	5.8650	5.8700
RPG 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	515	1.41	13.059270	3:18:22 PM	6.1500	5.9913	6.1131
RPG 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	559	1.53	-	-	-	-	5.8287
RPG 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	622	1.70	-	-	-	-	5.9336
RPG 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	637	1.74	57.000000	3:20:55 PM	6.3500	6.3500	6.3232
RPG 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	695	1.90	107.600000	2:56:30 PM	6.2000	6.1327	6.0489
RPG 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	720	1.97	-	-	-	-	6.0969
RPG 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	867	2.37	6.000000	2:50:37 PM	6.5650	6.5650	5.8424
RPG 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	872	2.39	445.305000	3:58:41 PM	6.5750	6.4801	6.4874
RPG 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	874	2.39	-	-	-	-	6.2592
RPG 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	994	2.72	202.033000	3:53:50 PM	6.5900	6.5567	6.5594
RPG 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,022	2.80	536.110000	3:32:33 PM	6.3000	6.4760	6.4248
RPG 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,063	2.91	-	-	-	-	6.4661
RPG 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,103	3.02	-	-	-	-	6.4870
RPG 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,154	3.16	-	-	-	-	6.5152

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RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,170	3.20	-	-	-	-	6.7587
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,180	3.23	17.960000	3:01:30 PM	6.5000	6.5268	6.5815
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,233	3.38	31.000000	3:59:51 PM	6.6850	6.5834	6.7538
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,398	3.83	224.000000	3:54:41 PM	6.6500	6.6605	6.5898
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,428	3.91	4.020000	10:42:31 AM	6.6300	6.6300	6.6675
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,476	4.04	-	-	-	-	6.6899
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,560	4.27	-	-	-	-	6.7167
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,563	4.28	1,341.080000	3:59:09 PM	6.7500	6.7577	6.7511
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,624	4.45	84.300000	2:59:46 PM	6.7850	6.7850	6.7795
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,653	4.53	78.100000	3:04:46 PM	6.7750	6.7330	6.7260
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,749	4.79	884.160000	3:56:50 PM	6.7500	6.7590	6.7202
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,932	5.29	1,514.652000	3:50:42 PM	6.7150	6.7083	6.7079
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,947	5.33	-	-	-	-	6.8334
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,978	5.42	-	-	-	-	6.7530
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,090	5.72	-	-	-	-	6.7866
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,204	6.03	-	-	-	-	6.9019
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,241	6.14	791.088000	3:50:44 PM	6.8500	6.8895	6.8692
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,370	6.49	23.600000	3:55:32 PM	6.8500	6.8393	6.7747
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,517	6.89	-	-	-	-	7.0348
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,743	7.51	20.400000	3:50:37 PM	7.0500	7.0010	7.0946
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,786	7.63	-	-	-	-	7.0573
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,805	7.68	-	-	-	-	7.1166
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,987	8.18	-	-	-	-	7.1908
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,161	8.65	14.500000	2:17:14 PM	7.2100	7.2478	7.3820
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,164	8.66	-	-	-	-	7.1091
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,239	8.87	-	-	-	-	7.2984
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,346	9.16	-	-	-	-	7.3393
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,359	9.20	-	-	-	-	7.3465
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,387	9.27	2.000000	11:51:02 AM	7.2000	7.2050	7.3572
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,501	9.59	37.990000	3:55:50 PM	7.2250	7.2398	7.2925
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,585	9.82	20.200000	3:58:56 PM	7.1250	7.1250	7.3170
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,597	9.85	39.800000	3:20:31 PM	7.1250	7.1768	7.7672
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,620	9.91	-	-	-	-	7.2936
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,660	10.02	-	-	-	-	7.7472

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RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,772	10.33	-	-	-	-	7.4973
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,366	11.95	2,800.200000	3:58:26 PM	7.7150	7.7434	7.7084
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,695	12.85	11.500000	3:50:29 PM	7.7100	7.6526	7.6648
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,772	13.07	-	-	-	-	7.7197
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,060	13.85	-	-	-	-	7.7817
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,291	14.49	-	-	-	-	7.7922
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,381	14.73	-	-	-	-	7.7955
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,450	14.92	580.820000	3:39:14 PM	7.9000	7.8998	7.9000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,571	15.25	-	-	-	-	7.8005
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,907	16.17	-	-	-	-	7.7018
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,501	17.80	121.000000	3:39:23 PM	7.9000	7.9016	7.8414
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,810	18.65	-	-	-	-	7.8350