

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 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	6	0.02	-	-	-	-	2.8744
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	11	0.03	20.500000	3:17:49 PM	4.4250	4.4038	4.2039
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	13	0.04	3.710000	3:49:23 PM	4.4500	4.4902	4.4475
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	14	0.04	4.002000	3:01:10 PM	2.6500	2.6500	3.6719
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	21	0.06	5.000000	9:57:13 AM	3.7000	3.7000	3.6971
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	28	0.08	-	-	-	-	4.7026
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	35	0.10	82.350000	3:36:57 PM	3.6000	3.6000	3.6489
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	42	0.12	4.245000	3:18:54 PM	3.7500	3.8485	3.6725
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	49	0.13	-	-	-	-	3.8582
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	56	0.15	112.850000	2:44:06 PM	3.7500	3.7544	3.7570
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	63	0.17	2.771000	3:18:07 PM	4.0000	3.9094	4.2121
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	70	0.19	275.590000	11:12:44 AM	3.7750	3.7927	3.7917
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	77	0.21	357.933000	3:15:06 PM	4.0500	4.1286	4.1090
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	80	0.22	2,701.233500	3:23:44 PM	4.3600	4.3567	4.3592
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	84	0.23	0.510000	10:11:45 AM	4.2750	4.2750	4.5875
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	89	0.24	-	-	-	-	4.6627
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	91	0.25	983.722100	3:46:09 PM	4.3250	4.3296	4.3332
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	105	0.29	114.973000	3:44:26 PM	5.0000	4.8603	4.9808
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	105	0.29	51.389000	3:21:50 PM	4.3500	4.3695	4.3187
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	112	0.31	5.100000	11:17:43 AM	4.3500	4.3990	4.3523
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	119	0.33	-	-	-	-	4.4055
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	126	0.35	-	-	-	-	4.4576
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	133	0.36	10.970000	3:13:16 PM	4.6150	4.6150	4.5242
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	140	0.38	0.305000	2:50:58 PM	4.3550	4.3550	4.3500
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	147	0.40	48.000000	11:59:20 AM	4.8450	4.8450	4.6152
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	149	0.41	160.642000	3:37:21 PM	5.1000	4.9922	4.9455
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	154	0.42	-	-	-	-	4.5734
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	161	0.44	-	-	-	-	4.7918
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	168	0.46	43.814000	3:48:23 PM	4.8250	4.8006	5.1441
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	175	0.48	110.561000	3:33:38 PM	4.8500	4.8500	4.9215
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	182	0.50	212.770300	3:48:29 PM	4.8500	4.8443	4.9847
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	187	0.51	2.500000	3:35:00 PM	5.5000	5.5000	5.0850
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	196	0.54	-	-	-	-	4.8709
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	203	0.56	25.300000	3:55:47 PM	4.8750	4.8750	4.8621
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	210	0.58	-	-	-	-	4.8530

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RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	217	0.59	-	-	-	-	4.8440
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	224	0.61	-	-	-	-	4.8341
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	231	0.63	-	-	-	-	4.8263
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	238	0.65	-	-	-	-	4.8173
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	245	0.67	-	-	-	-	4.8081
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	252	0.69	-	-	-	-	4.7987
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	259	0.71	1.000000	3:36:50 PM	4.9000	4.9000	4.7727
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	265	0.73	39.125000	3:59:25 PM	5.2500	5.2269	5.2775
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	266	0.73	5.330000	11:09:30 AM	5.1000	5.1000	4.7811
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	273	0.75	-	-	-	-	4.7722
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	291	0.80	62.306000	3:45:15 PM	5.4500	5.3887	5.3998
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	334	0.91	-	-	-	-	5.4591
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	336	0.92	0.289000	10:57:59 AM	4.8850	4.8850	4.8986
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	350	0.96	3.019000	3:58:15 PM	4.9000	4.9000	4.9707
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	357	0.98	-	-	-	-	5.0548
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	364	1.00	217.881000	3:49:10 PM	5.0500	5.0589	5.0730
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	472	1.29	44.355000	3:53:20 PM	5.6325	5.8166	5.7870
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	475	1.30	238.054000	3:56:35 PM	5.8000	5.8947	5.8719
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	514	1.41	132.915000	3:50:54 PM	6.0000	5.9837	6.0128
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	558	1.53	-	-	-	-	5.8416
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	621	1.70	-	-	-	-	5.9438
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	636	1.74	114.100000	3:58:26 PM	6.0000	6.3384	6.3577
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	694	1.90	278.166000	3:38:38 PM	6.2500	6.1803	6.1998
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	719	1.97	-	-	-	-	6.1028
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	866	2.37	20.000000	3:44:23 PM	6.4700	6.4700	5.8410
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	871	2.39	432.485000	2:49:31 PM	6.4500	6.4056	6.4006
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	873	2.39	-	-	-	-	6.2580
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	993	2.72	657.859000	3:46:30 PM	6.4000	6.5173	6.4313
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,021	2.80	168.280000	3:56:51 PM	6.5750	6.5197	6.5006
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,062	2.91	-	-	-	-	6.4539
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,102	3.02	-	-	-	-	6.4746
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,153	3.16	-	-	-	-	6.4988
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,169	3.20	118.700000	3:16:09 PM	6.4000	6.4874	6.5411
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,179	3.23	5.350000	11:41:05 AM	6.6500	6.5238	6.6123
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,232	3.37	195.164000	3:45:22 PM	6.6250	6.6239	6.6089

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,397	3.83	94.000000	11:25:19 AM	6.7500	6.6996	6.6804
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,427	3.91	-	-	-	-	6.6297
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,475	4.04	-	-	-	-	6.6488
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,559	4.27	4.200000	9:39:44 AM	6.6250	6.6250	6.6692
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,562	4.28	1,113.279000	3:50:42 PM	6.7000	6.6337	6.6340
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,623	4.44	109.500000	3:46:18 PM	6.6700	6.6630	6.7181
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,652	4.52	150.000000	10:14:58 AM	6.6700	6.6700	6.6834
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,748	4.79	2,884.250000	3:47:29 PM	6.5900	6.6406	6.6131
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,931	5.29	4,448.213000	3:57:54 PM	6.5500	6.6259	6.5786
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,946	5.33	2.000000	3:12:33 PM	6.5500	6.5500	6.7595
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,977	5.41	70.100000	3:39:26 PM	6.7000	6.6879	6.7496
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,089	5.72	9.400000	3:41:47 PM	6.7000	6.7552	6.7881
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,203	6.03	-	-	-	-	6.8143
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,240	6.13	1,114.040000	3:58:34 PM	6.6350	6.6852	6.6350
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,369	6.49	-	-	-	-	6.8133
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,516	6.89	-	-	-	-	6.9326
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,742	7.51	-	-	-	-	6.9793
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,785	7.63	-	-	-	-	7.0591
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,804	7.68	-	-	-	-	6.9982
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,986	8.18	-	-	-	-	7.0624
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,160	8.65	277.960000	2:36:40 PM	7.1000	7.0775	7.0750
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,163	8.66	5.700000	9:45:48 AM	7.3000	7.3000	7.1079
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,238	8.87	-	-	-	-	7.1557
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,345	9.16	270.000000	3:48:10 PM	7.1250	7.1231	7.1521
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,358	9.19	-	-	-	-	7.1990
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,386	9.27	-	-	-	-	7.2089
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,500	9.58	1,267.400000	3:52:56 PM	7.0500	7.1324	7.0668
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,584	9.81	300.000000	3:07:18 PM	7.1000	7.1417	7.1078
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,596	9.85	-	-	-	-	7.5816
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,619	9.91	668.910000	3:53:47 PM	7.0500	7.1238	7.1084
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,659	10.02	-	-	-	-	7.7478
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,771	10.32	-	-	-	-	7.3423
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,365	11.95	3,134.675000	3:56:32 PM	7.4750	7.5462	7.4951
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,694	12.85	867.160000	3:52:41 PM	7.5500	7.5902	7.5729
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,771	13.06	55.970000	3:39:25 PM	7.6500	7.6491	7.6918

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,059	13.85	-	-	-	-	7.6917
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,290	14.48	-	-	-	-	7.7227
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,380	14.73	-	-	-	-	7.7334
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,449	14.92	137.030000	3:55:18 PM	7.7500	7.7465	7.7500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,570	15.25	-	-	-	-	7.7509
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,906	16.17	-	-	-	-	7.6783
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,500	17.80	120.000000	-	-	-	7.8482
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,809	18.64	-	-	-	-	7.8319
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,306	20.00	2,999.800000	3:55:56 PM	7.6750	7.8374	7.8709