

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	4	0.01	-	-	-	-	-
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	9	0.03	195.610000	3:16:14 PM	4.4000	4.2055	4.2023
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	11	0.03	1.800000	3:04:29 PM	4.4500	4.4500	4.4475
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	12	0.03	-	-	-	-	3.7026
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	19	0.05	-	-	-	-	3.7232
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	26	0.07	-	-	-	-	4.5481
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	33	0.09	53.300000	2:55:09 PM	3.5500	3.6673	3.6633
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	40	0.11	8.946000	11:32:36 AM	3.3500	3.3500	3.6970
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	47	0.13	-	-	-	-	3.8546
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	54	0.15	39.318000	3:13:05 PM	3.7150	3.7017	3.7441
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	61	0.17	5.000000	2:56:08 PM	3.7250	3.7250	4.1557
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	68	0.19	-	-	-	-	3.7917
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	75	0.21	250.507000	11:38:19 AM	4.0150	4.0330	4.0410
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	78	0.21	2,141.200000	3:56:06 PM	4.4000	4.2837	4.2780
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	82	0.23	2.200000	2:00:22 PM	4.2500	4.3409	4.4058
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	87	0.24	-	-	-	-	4.6430
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	89	0.24	918.842000	3:51:11 PM	4.2500	4.2535	4.2821
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	103	0.28	42.383000	3:35:32 PM	4.6300	4.9526	4.8874
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	103	0.28	52.354000	2:53:17 PM	4.2500	4.2500	4.2644
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	110	0.30	6.020000	11:43:18 AM	4.2500	4.3003	4.3309
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	117	0.32	3.537000	2:50:19 PM	4.4150	4.4150	4.3881
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	124	0.34	-	-	-	-	4.4444
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	131	0.36	-	-	-	-	4.5127
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	138	0.38	15.569000	3:01:31 PM	4.3550	4.3405	4.3746
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	145	0.40	600.000000	2:02:38 PM	4.7400	4.7400	4.7461
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	147	0.40	774.180142	2:55:23 PM	5.0000	4.8172	4.8356
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	152	0.42	20.240000	2:17:23 PM	4.6750	4.6750	4.5938
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	159	0.44	-	-	-	-	4.7865
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	166	0.45	5.200000	2:17:43 PM	4.8000	4.8000	5.0891
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	173	0.47	17.561000	3:12:27 PM	4.8500	4.8500	4.9481
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	180	0.49	85.852000	3:47:49 PM	4.8350	4.8519	4.9596
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	185	0.51	-	-	-	-	5.0740
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	194	0.53	-	-	-	-	4.9106
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	201	0.55	-	-	-	-	4.9027
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	208	0.57	-	-	-	-	4.8946

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RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	215	0.59	-	-	-	-	4.8865
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	222	0.61	-	-	-	-	4.8777
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	229	0.63	-	-	-	-	4.8706
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	236	0.65	-	-	-	-	4.8626
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	243	0.67	-	-	-	-	4.8543
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	250	0.68	-	-	-	-	4.8459
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	257	0.70	-	-	-	-	4.8238
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	263	0.72	430.000000	3:51:09 PM	5.2500	5.3028	5.4368
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	264	0.72	-	-	-	-	4.8301
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	271	0.74	-	-	-	-	4.8221
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	289	0.79	307.341000	3:43:14 PM	5.3000	5.2538	5.3420
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	332	0.91	-	-	-	-	5.4165
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	334	0.91	4.530000	3:16:08 PM	4.9500	4.9500	4.9311
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	348	0.95	-	-	-	-	4.9841
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	355	0.97	-	-	-	-	5.0808
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	362	0.99	79.215000	3:53:51 PM	5.0500	5.0440	5.0666
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	470	1.29	149.880000	3:36:59 PM	6.0000	5.8360	5.8191
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	473	1.30	204.750000	3:21:12 PM	5.7550	5.7644	5.7642
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	512	1.40	1.200000	2:25:42 PM	6.1000	6.1000	6.0242
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	556	1.52	-	-	-	-	5.7564
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	619	1.70	-	-	-	-	5.8467
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	634	1.74	11.877286	3:06:12 PM	6.1000	6.0894	6.3651
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	692	1.90	59.700000	2:03:57 PM	6.1000	6.1055	6.2059
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	717	1.96	-	-	-	-	5.9873
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	864	2.37	-	-	-	-	5.9571
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	869	2.38	232.000000	3:57:57 PM	6.2300	6.2009	6.2100
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	871	2.39	-	-	-	-	6.1336
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	991	2.71	634.828000	3:38:05 PM	6.7000	6.3327	6.3532
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,019	2.79	94.000000	3:54:13 PM	6.3250	6.3370	6.3280
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,060	2.90	-	-	-	-	6.3163
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,100	3.01	-	-	-	-	6.3389
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,151	3.15	-	-	-	-	6.3665
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,167	3.20	1,236.300000	2:32:49 PM	6.3300	6.3003	6.3013
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,177	3.22	9.600000	3:03:52 PM	6.3150	6.3840	6.3573
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,230	3.37	105.130000	3:14:01 PM	6.4500	6.4536	6.4120

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,395	3.82	4.000000	2:34:09 PM	6.4800	6.4800	6.4707
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,425	3.90	3.300000	2:44:20 PM	6.4300	6.4636	6.5150
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,473	4.03	-	-	-	-	6.5383
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,557	4.26	-	-	-	-	6.5676
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,560	4.27	125.500000	3:56:17 PM	6.4500	6.4473	6.4543
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,621	4.44	102.800000	3:32:28 PM	6.5500	6.5527	6.5915
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,650	4.52	2.000000	11:39:09 AM	6.5300	6.5300	6.6899
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,746	4.78	215.000000	3:51:42 PM	6.5500	6.5500	6.5495
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,929	5.28	119.510000	3:58:01 PM	6.4750	6.5107	6.4912
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,944	5.32	2.000000	2:22:13 PM	6.5800	6.5800	6.6964
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,975	5.41	-	-	-	-	6.7564
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,087	5.71	16.800000	2:54:51 PM	6.5250	6.5757	6.7933
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,201	6.03	-	-	-	-	6.7721
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,238	6.13	2.300000	2:59:31 PM	6.6750	6.6750	6.6348
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,367	6.48	2.090000	3:27:19 PM	6.6550	6.5952	6.8500
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,514	6.88	29.000000	3:59:30 PM	6.6000	6.6000	6.8941
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,740	7.50	-	-	-	-	6.9441
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,783	7.62	-	-	-	-	7.0642
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,802	7.67	-	-	-	-	6.9625
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,984	8.17	-	-	-	-	7.0216
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,158	8.65	53.000000	2:12:09 PM	7.0000	7.0000	7.0453
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,161	8.65	-	-	-	-	7.1134
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,236	8.86	-	-	-	-	7.1021
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,343	9.15	-	-	-	-	7.1528
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,356	9.19	-	-	-	-	7.1382
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,384	9.27	-	-	-	-	7.1463
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,498	9.58	125.770000	3:57:26 PM	6.9250	6.9928	7.0006
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,582	9.81	-	-	-	-	7.1080
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,594	9.84	6.770000	2:46:52 PM	6.9500	6.9500	7.4516
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,617	9.90	160.000000	3:54:53 PM	6.9500	6.9500	6.9862
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,657	10.01	-	-	-	-	7.6150
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,769	10.32	-	-	-	-	7.2545
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,363	11.95	851.000000	3:58:24 PM	7.3400	7.4267	7.3696
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,692	12.85	1,065.610000	3:59:09 PM	7.3450	7.4473	7.3613
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,769	13.06	50.480000	11:39:48 AM	7.5250	7.5267	7.5825

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,057	13.85	-	-	-	-	7.5613
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,288	14.48	-	-	-	-	7.5992
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,378	14.72	-	-	-	-	7.6130
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,447	14.91	81.100000	3:40:56 PM	7.6650	7.6076	7.6325
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,568	15.24	-	-	-	-	7.6393
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,904	16.16	-	-	-	-	7.6015
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,498	17.79	-	-	-	-	7.8451
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,807	18.64	-	-	-	-	7.7173
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,304	20.00	1,040.000000	2:59:10 PM	7.6000	7.6337	7.6215