

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 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	1	0.00	-	-	-	-	-
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	8	0.02	-	-	-	-	4.1494
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	15	0.04	-	-	-	-	4.4126
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	22	0.06	0.070000	11:23:43 AM	4.0000	4.0000	4.6077
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	29	0.08	10.370000	3:28:54 PM	2.8500	2.8500	4.9206
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	36	0.10	81.000000	3:31:11 PM	2.8500	2.8611	4.1581
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	43	0.12	10.590000	11:05:13 AM	3.7000	3.6876	3.7268
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	50	0.14	-	-	-	-	4.2395
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	57	0.16	44.689000	3:54:30 PM	3.7250	3.7250	3.7350
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	64	0.18	6.306000	11:46:51 AM	3.8500	3.8104	4.0362
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	67	0.18	371.894000	3:53:07 PM	4.4000	4.2114	4.1767
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	71	0.19	-	-	-	-	4.0250
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	76	0.21	-	-	-	-	4.6306
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	78	0.21	-	-	-	-	4.7125
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	85	0.23	1,211.866000	3:25:40 PM	4.0500	4.0467	4.1158
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	92	0.25	117.840000	3:53:01 PM	4.9000	4.7995	4.8336
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	92	0.25	193.532000	3:57:32 PM	4.0500	4.0481	4.0000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	99	0.27	13.770000	3:37:13 PM	4.0000	4.0208	4.2677
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	106	0.29	119.225000	3:10:37 PM	4.0250	4.0673	4.0589
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	113	0.31	-	-	-	-	4.3606
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	120	0.33	6.000000	2:07:21 PM	4.1000	4.1042	4.4108
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	127	0.35	25.412000	3:56:26 PM	4.3500	4.3532	4.3600
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	134	0.37	18.200000	2:56:00 PM	4.1000	4.1334	4.7461
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	136	0.37	574.953000	3:42:22 PM	4.7800	4.8129	4.8350
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	141	0.39	60.825000	3:39:50 PM	4.4750	4.4750	4.5205
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	148	0.41	20.994000	2:51:55 PM	4.6000	4.6000	4.6126
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	155	0.42	6.728000	11:57:04 AM	4.8000	4.8000	4.7752
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	162	0.44	100.817000	3:37:55 PM	4.8750	4.8750	4.8642
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	169	0.46	20.549000	3:10:24 PM	4.8750	4.8646	4.9344
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	174	0.48	2.000000	11:48:11 AM	4.8500	4.8550	5.0425
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	176	0.48	392.597000	3:33:50 PM	4.8760	4.8685	4.8750
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	183	0.50	458.467000	3:59:16 PM	4.8800	4.8757	4.8816
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	190	0.52	7.755000	3:46:22 PM	4.3000	4.3000	4.8391
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	197	0.54	-	-	-	-	4.8529

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RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	204	0.56	-	-	-	-	4.8666
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	211	0.58	-	-	-	-	4.8802
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	218	0.60	-	-	-	-	4.8943
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	225	0.62	-	-	-	-	4.9081
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	232	0.64	-	-	-	-	4.9218
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	239	0.65	0.500000	11:40:22 AM	4.6500	4.6500	4.9750
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	246	0.67	-	-	-	-	4.9445
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	252	0.69	69.139000	3:59:15 PM	5.3250	5.1502	5.4055
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	253	0.69	-	-	-	-	4.9631
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	260	0.71	-	-	-	-	4.9769
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	278	0.76	17.350000	3:52:48 PM	5.3500	5.2170	5.2262
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	321	0.88	-	-	-	-	5.3724
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	323	0.88	30.000000	3:48:52 PM	4.9000	4.9000	5.0408
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	337	0.92	-	-	-	-	5.0407
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	344	0.94	-	-	-	-	5.3851
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	351	0.96	7.284000	3:44:56 PM	5.0750	5.0750	5.0770
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	358	0.98	296.380000	3:19:45 PM	5.1050	5.0937	5.0944
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	459	1.26	350.888000	3:52:04 PM	5.7800	5.7058	5.7000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	462	1.27	466.173000	3:47:25 PM	5.8950	5.8105	5.8167
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	501	1.37	86.870000	3:59:12 PM	5.6500	5.8299	5.8075
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	545	1.49	-	-	-	-	5.6877
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	608	1.67	-	-	-	-	5.7711
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	623	1.71	29.300000	3:41:08 PM	6.0750	5.7890	6.2450
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	681	1.86	61.426000	3:48:00 PM	5.9850	5.8037	5.9942
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	706	1.93	-	-	-	-	5.9008
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	853	2.34	66.704000	3:55:02 PM	5.6050	5.6721	5.7796
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	858	2.35	218.480000	3:52:58 PM	6.1250	5.9965	5.9956
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	860	2.36	-	-	-	-	6.0404
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	980	2.68	196.935000	3:55:53 PM	6.0000	6.0550	6.0748
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,008	2.76	15.300000	3:59:11 PM	6.3250	6.2792	6.3162
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,049	2.87	-	-	-	-	6.2008
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,089	2.98	-	-	-	-	6.2298
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,140	3.12	-	-	-	-	6.2579
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,156	3.17	316.377000	3:56:36 PM	6.1750	6.2010	6.2046

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,166	3.19	7.000000	3:48:40 PM	6.4000	6.3514	6.3696
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,219	3.34	21.690000	3:40:56 PM	6.4500	6.2912	6.4104
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,384	3.79	10.810000	3:52:09 PM	6.5250	6.4246	6.4573
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,414	3.87	18.500000	11:32:09 AM	6.3550	6.3550	6.3971
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,462	4.00	-	-	-	-	6.4212
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,546	4.23	1.200000	11:38:45 AM	6.5000	6.5000	6.4506
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,549	4.24	77.080000	3:57:51 PM	6.3750	6.4198	6.4490
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,610	4.41	0.100000	3:04:07 PM	6.5500	6.5500	6.5633
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,639	4.49	5.000000	2:37:43 PM	6.3900	6.3900	6.6510
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,735	4.75	2,426.000000	3:57:31 PM	6.4125	6.4626	6.4251
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,918	5.25	1,466.430000	3:52:35 PM	6.3800	6.4743	6.4000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,933	5.29	-	-	-	-	6.6128
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,964	5.38	-	-	-	-	6.6495
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,076	5.68	71.000000	2:23:07 PM	6.5000	6.5246	6.5229
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,190	6.00	-	-	-	-	6.6488
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,227	6.10	2.000000	3:30:25 PM	6.6500	6.6500	6.5997
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,356	6.45	486.004000	3:01:33 PM	6.6250	6.6243	6.6250
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,503	6.85	236.220000	3:59:03 PM	6.8650	6.7466	6.8650
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,729	7.47	-	-	-	-	6.7857
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,772	7.59	-	-	-	-	6.9055
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,791	7.64	-	-	-	-	6.8004
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,973	8.14	-	-	-	-	6.8441
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,147	8.62	-	-	-	-	6.8300
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,150	8.62	-	-	-	-	7.1193
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,225	8.83	-	-	-	-	6.9004
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,332	9.12	-	-	-	-	6.7689
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,345	9.16	-	-	-	-	6.9261
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,373	9.24	-	-	-	-	6.9319
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,487	9.55	12.100000	3:45:27 PM	6.7000	6.7017	6.9477
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,571	9.78	14.000000	2:00:39 PM	6.8050	6.7675	6.8542
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,583	9.81	0.200000	2:43:40 PM	7.1000	7.1000	7.0575
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,606	9.87	10.000000	11:52:06 AM	6.8500	6.8500	6.8847
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,646	9.98	-	-	-	-	7.2146
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,758	10.29	-	-	-	-	7.0144

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RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,352	11.92	440.000000	3:41:57 PM	7.0750	7.0924	7.0809
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,681	12.82	-	-	-	-	7.1420
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,758	13.03	5.700000	3:49:54 PM	7.1000	7.1421	7.3742
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,046	13.82	-	-	-	-	7.3997
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,277	14.45	-	-	-	-	7.4617
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,367	14.69	-	-	-	-	7.4834
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,436	14.88	1.200000	11:57:12 AM	7.4500	7.4500	7.6342
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,557	15.21	-	-	-	-	7.5131
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,893	16.13	-	-	-	-	7.4913
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,487	17.76	-	-	-	-	7.5300
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,796	18.61	-	-	-	-	7.3786
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,293	19.97	357.200000	3:47:46 PM	7.2500	7.3130	7.2550