

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 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	7	0.02	-	-	-	-	3.9566
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	14	0.04	-	-	-	-	4.1950
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	21	0.06	-	-	-	-	4.3717
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	28	0.08	-	-	-	-	4.1813
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	35	0.10	12.440000	3:52:57 PM	3.7500	3.8228	3.9767
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	42	0.12	20.000000	2:37:24 PM	4.0000	4.0000	3.7274
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	49	0.13	-	-	-	-	4.0909
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	56	0.15	51.774000	3:23:09 PM	3.7250	3.7253	3.7350
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	63	0.17	1.073000	9:45:33 AM	3.8500	3.8500	3.9492
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	66	0.18	425.293000	3:53:20 PM	4.1750	4.1687	4.1820
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	70	0.19	103.027000	3:47:20 PM	4.0000	4.0019	4.0130
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	75	0.21	-	-	-	-	4.6193
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	77	0.21	-	-	-	-	4.8811
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	84	0.23	117.890000	3:18:08 PM	4.0250	4.0404	4.1006
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	91	0.25	94.384000	3:28:58 PM	4.9150	4.6806	4.9035
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	91	0.25	504.076000	3:57:15 PM	4.0500	4.0554	4.0388
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	98	0.27	301.204000	3:45:21 PM	4.0550	4.0582	4.0583
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	105	0.29	0.901000	10:03:58 AM	4.0000	4.0000	4.0589
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	112	0.31	-	-	-	-	4.3442
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	119	0.33	10.280000	3:55:08 PM	4.1000	4.1000	4.3987
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	126	0.35	5.600000	2:27:13 PM	4.3500	4.3500	4.3600
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	133	0.36	18.046000	3:57:45 PM	4.1000	4.3222	4.7461
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	135	0.37	78.300000	2:52:55 PM	4.7500	4.7766	4.8544
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	140	0.38	21.723000	3:55:01 PM	4.4000	4.4823	4.5250
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	147	0.40	6.043000	2:47:24 PM	4.6000	4.7241	4.6175
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	154	0.42	15.366000	9:52:44 AM	4.7000	4.7000	4.7764
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	161	0.44	-	-	-	-	4.8642
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	168	0.46	33.850000	10:33:44 AM	4.8650	4.8632	4.9683
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	173	0.47	4.800000	11:43:04 AM	5.2000	5.0333	5.0162
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	175	0.48	202.227200	3:57:30 PM	4.8500	4.8639	4.8750
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	182	0.50	918.344000	3:56:39 PM	4.8750	4.8711	4.8739
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	189	0.52	-	-	-	-	4.8729
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	196	0.54	-	-	-	-	4.8856
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	203	0.56	0.500000	10:39:32 AM	4.7500	4.7500	4.8983
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	210	0.58	-	-	-	-	4.9108

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RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	217	0.59	-	-	-	-	4.9238
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	224	0.61	-	-	-	-	4.9365
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	231	0.63	-	-	-	-	4.9492
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	238	0.65	3.560000	3:52:21 PM	4.9350	4.9350	4.9750
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	245	0.67	-	-	-	-	4.9702
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	251	0.69	271.788000	3:50:27 PM	5.0550	5.0240	5.0136
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	252	0.69	-	-	-	-	4.9873
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	259	0.71	-	-	-	-	5.0000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	277	0.76	48.231000	2:36:44 PM	5.1000	5.1098	5.2472
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	320	0.88	-	-	-	-	5.3500
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	322	0.88	5.528000	10:54:24 AM	4.9000	4.9000	5.0626
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	336	0.92	-	-	-	-	5.0634
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	343	0.94	-	-	-	-	5.3759
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	350	0.96	1,076.066000	3:53:59 PM	5.0751	5.0797	5.0778
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	357	0.98	151.085000	3:48:48 PM	5.0750	5.0900	5.0934
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	458	1.25	411.460000	3:57:07 PM	5.7100	5.7176	5.7115
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	461	1.26	121.250000	3:58:57 PM	5.8300	5.8408	5.8294
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	500	1.37	14.565000	3:29:40 PM	5.8750	5.7961	5.8126
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	544	1.49	-	-	-	-	5.6529
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	607	1.66	-	-	-	-	5.7315
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	622	1.70	61.000000	3:56:54 PM	5.7750	5.7848	6.1766
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	680	1.86	29.734000	3:55:48 PM	5.7750	5.7637	5.9921
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	705	1.93	-	-	-	-	5.8538
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	852	2.33	13.320000	2:54:02 PM	5.7000	5.6592	5.8165
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	857	2.35	143.000000	11:47:11 AM	5.7050	5.7422	5.8468
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	859	2.35	-	-	-	-	5.9872
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	979	2.68	985.617000	3:45:53 PM	6.3000	6.0420	5.9616
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,007	2.76	6.602000	11:21:11 AM	6.3000	6.3000	6.3214
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,048	2.87	1.600000	3:53:55 PM	6.2500	6.2500	6.1404
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,088	2.98	-	-	-	-	6.1684
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,139	3.12	-	-	-	-	6.1956
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,155	3.16	8.000000	3:19:40 PM	6.0000	6.0219	6.2062
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,165	3.19	1.000000	11:00:54 AM	6.3000	6.3000	6.3335
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,218	3.34	44.500000	3:55:19 PM	6.3000	6.3135	6.6038
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,383	3.79	43.750000	3:45:06 PM	6.3550	6.3037	6.3973

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,413	3.87	8.600000	11:30:54 AM	6.3050	6.4184	6.3291
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,461	4.00	-	-	-	-	6.3524
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,545	4.23	-	-	-	-	6.3818
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,548	4.24	722.880000	3:56:02 PM	6.3000	6.3079	6.3227
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,609	4.41	1.500000	10:01:58 AM	6.4750	6.4750	6.4859
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,638	4.49	0.550000	2:45:56 PM	6.3500	6.4389	6.5664
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,734	4.75	5,131.854000	3:55:20 PM	6.3000	6.3512	6.3065
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,917	5.25	923.927000	3:57:50 PM	6.3500	6.3102	6.2950
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,932	5.29	-	-	-	-	6.5464
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,963	5.37	283.300000	3:03:45 PM	6.3750	6.4702	6.4372
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,075	5.68	0.600000	10:17:07 AM	6.5250	6.5250	6.5254
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,189	5.99	-	-	-	-	6.5857
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,226	6.09	596.250000	3:54:46 PM	6.4000	6.5182	6.5066
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,355	6.45	-	-	-	-	6.6250
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,502	6.85	-	-	-	-	6.8649
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,728	7.47	-	-	-	-	6.7211
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,771	7.59	-	-	-	-	6.8298
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,790	7.64	-	-	-	-	6.7347
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,972	8.14	-	-	-	-	6.7740
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,146	8.61	448.600000	3:56:22 PM	6.7300	6.7233	6.7150
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,149	8.62	0.300000	3:30:40 PM	6.7500	6.7500	7.1210
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,224	8.83	-	-	-	-	6.8189
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,331	9.12	28.150000	11:34:15 AM	6.8100	6.8100	6.7712
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,344	9.16	243.753000	3:56:11 PM	6.7500	6.7500	6.8451
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,372	9.23	-	-	-	-	6.8408
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,486	9.54	356.500000	3:51:39 PM	6.6500	6.7033	6.6500
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,570	9.77	513.500000	3:56:24 PM	6.6000	6.7381	6.7436
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,582	9.81	9.500000	-	-	-	6.9417
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,605	9.87	702.500000	3:52:29 PM	6.7000	6.7645	6.7150
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,645	9.98	-	-	-	-	7.0802
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,757	10.29	-	-	-	-	6.8894
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,351	11.91	3,489.850000	3:28:05 PM	6.9300	6.9925	6.9343
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,680	12.81	722.200000	3:12:18 PM	7.0000	7.0196	7.0166
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,757	13.02	590.000000	3:51:17 PM	7.0250	7.0833	7.0582
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,045	13.81	-	-	-	-	7.0744

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,276	14.45	-	-	-	-	7.0947
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,366	14.69	-	-	-	-	7.1024
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,435	14.88	101.500000	3:34:09 PM	7.0500	7.0520	7.0500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,556	15.21	-	-	-	-	7.1210
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,892	16.13	-	-	-	-	7.1372
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,486	17.76	10.100000	3:58:52 PM	7.1300	7.1302	7.3204
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,795	18.60	-	-	-	-	7.2398
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,292	19.96	100.000000	3:33:21 PM	7.1500	7.1750	7.1750