

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 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	6	0.02	-	-	-	-	4.0447
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	13	0.04	1.400000	11:30:45 AM	3.8000	3.8000	4.1247
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	20	0.06	-	-	-	-	4.1078
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	27	0.07	-	-	-	-	4.0972
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	34	0.09	-	-	-	-	3.7158
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	41	0.11	-	-	-	-	3.9982
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	48	0.13	11.120000	2:17:12 PM	3.6000	3.6135	3.6651
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	55	0.15	-	-	-	-	3.9535
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	58	0.16	46.850000	2:18:07 PM	4.2500	4.1705	4.1150
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	62	0.17	-	-	-	-	3.9599
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	67	0.18	1.800000	2:34:15 PM	4.3350	4.3350	4.5735
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	69	0.19	4.020000	2:08:57 PM	4.0250	4.0250	4.9455
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	76	0.21	295.056000	3:56:03 PM	4.0600	4.0733	4.0758
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	83	0.23	32.700000	2:44:05 PM	4.8000	4.8778	4.8424
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	83	0.23	627.129000	3:29:38 PM	4.0600	4.0553	4.0550
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	90	0.25	72.240000	3:50:59 PM	4.0600	4.0586	4.1251
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	97	0.27	6.200000	3:28:33 PM	4.0600	4.0600	4.0589
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	104	0.29	1.000000	2:49:49 PM	4.2500	4.2500	4.2312
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	111	0.30	1.010000	11:29:35 AM	4.1000	4.1000	4.1111
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	118	0.32	20.082000	3:22:37 PM	4.1000	4.1020	4.1349
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	125	0.34	3.033000	2:49:44 PM	4.1550	4.1550	4.1500
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	127	0.35	37.010000	3:50:49 PM	4.8100	4.8011	4.8727
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	132	0.36	77.582600	11:55:05 AM	4.1000	4.4843	4.4472
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	139	0.38	-	-	-	-	4.5226
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	146	0.40	5.000000	11:45:30 AM	4.8350	4.8350	4.6281
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	153	0.42	-	-	-	-	4.8272
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	160	0.44	538.712000	3:10:48 PM	4.8650	4.8724	4.8739
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	165	0.45	-	-	-	-	5.0054
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	167	0.46	5.100000	2:05:39 PM	4.8500	4.8500	5.0919
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	174	0.48	84.276000	3:38:29 PM	4.8200	4.8030	4.8954
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	181	0.50	8.590000	11:08:41 AM	4.6250	4.6250	4.8553
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	188	0.52	13.760000	2:28:11 PM	4.8750	4.8750	4.8706
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	195	0.53	-	-	-	-	4.8734
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	202	0.55	3.000000	10:24:06 AM	4.4025	4.4025	4.8760
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	209	0.57	-	-	-	-	4.8789
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	216	0.59	-	-	-	-	4.8817

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RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	223	0.61	-	-	-	-	4.8845
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	230	0.63	-	-	-	-	4.9703
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	237	0.65	-	-	-	-	4.8880
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	243	0.67	72.700000	3:07:30 PM	5.0500	5.0297	5.0681
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	244	0.67	-	-	-	-	4.8928
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	251	0.69	-	-	-	-	4.8956
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	269	0.74	60.600000	3:12:03 PM	5.2000	5.2000	5.2477
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	312	0.85	-	-	-	-	5.3406
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	314	0.86	-	-	-	-	4.9050
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	328	0.90	19.336000	3:29:55 PM	4.9000	4.9000	5.0338
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	335	0.92	-	-	-	-	5.1903
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	342	0.94	1.244000	3:05:25 PM	5.0000	5.0376	5.0691
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	349	0.96	67.564000	3:52:27 PM	5.1000	5.0335	5.1241
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	450	1.23	326.565000	3:48:19 PM	5.7750	5.7067	5.7210
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	453	1.24	285.750000	3:59:35 PM	5.9000	5.8360	5.8391
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	492	1.35	23.600000	3:59:47 PM	5.8000	5.8919	5.9124
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	536	1.47	-	-	-	-	5.6272
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	599	1.64	-	-	-	-	5.8919
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	614	1.68	30.000000	10:00:07 AM	5.8500	5.8500	5.9123
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	672	1.84	-	-	-	-	5.8739
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	697	1.91	-	-	-	-	5.8171
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	844	2.31	0.500000	11:14:01 AM	5.8550	5.8550	6.0662
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	849	2.32	15.200000	2:54:04 PM	5.8800	5.8636	6.0513
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	851	2.33	-	-	-	-	5.9465
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	971	2.66	171.700000	3:57:40 PM	5.8500	5.9197	5.9032
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	999	2.74	29.500000	3:46:33 PM	6.1500	5.9398	6.0911
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,040	2.85	-	-	-	-	6.1773
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,080	2.96	-	-	-	-	6.1937
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,131	3.10	-	-	-	-	6.1439
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,147	3.14	0.200000	11:49:50 AM	6.1500	6.1500	6.2119
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,157	3.17	25.100000	3:39:46 PM	6.0500	6.0504	6.3501
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,210	3.31	0.400000	3:08:47 PM	6.0750	6.0750	6.0751
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,375	3.77	-	-	-	-	6.2844
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,405	3.85	-	-	-	-	6.2596
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,453	3.98	-	-	-	-	6.2798
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,537	4.21	-	-	-	-	6.3048

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RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,540	4.22	7.400000	2:35:51 PM	6.2000	6.2000	6.2999
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,601	4.38	-	-	-	-	6.2166
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,630	4.46	10.134000	3:15:52 PM	6.1500	6.1926	6.2652
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,726	4.73	1,371.280000	2:38:47 PM	6.2200	6.2122	6.2133
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,909	5.23	846.770000	3:54:59 PM	6.2050	6.2208	6.2259
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,924	5.27	-	-	-	-	6.4281
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,955	5.35	4.380000	2:12:20 PM	6.3000	6.3000	6.4464
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,067	5.66	5.000000	3:41:06 PM	6.3250	6.3250	6.4455
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,181	5.97	-	-	-	-	6.4779
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,218	6.07	217.774000	11:49:43 AM	6.4500	6.3841	6.3931
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,347	6.43	26.600000	2:40:31 PM	6.5500	6.4503	6.6752
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,494	6.83	-	-	-	-	6.7194
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,720	7.45	22.000000	10:31:11 AM	6.4750	6.4800	6.6249
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,763	7.57	-	-	-	-	6.6814
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,782	7.62	-	-	-	-	6.6416
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,964	8.12	-	-	-	-	6.6900
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,138	8.59	2.000000	3:11:39 PM	6.6500	6.6500	6.7326
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,141	8.60	2.165000	11:27:00 AM	6.6050	6.6050	6.8770
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,216	8.81	-	-	-	-	6.7515
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,323	9.10	-	-	-	-	6.7857
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,336	9.13	-	-	-	-	6.7609
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,364	9.21	-	-	-	-	6.7835
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,478	9.52	1.100000	11:53:34 AM	6.7500	6.6409	6.7033
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,562	9.75	201.000000	3:22:44 PM	6.7000	6.7000	6.7165
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,574	9.79	-	-	-	-	6.8573
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,597	9.85	-	-	-	-	6.7151
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,637	9.96	-	-	-	-	6.9284
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,749	10.26	-	-	-	-	6.8536
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,343	11.89	320.460000	3:45:00 PM	6.9500	6.9236	6.9206
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,672	12.79	-	-	-	-	6.9465
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,749	13.00	10.170000	11:23:34 AM	6.9900	6.9900	7.0148
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,037	13.79	-	-	-	-	7.0469
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,268	14.42	-	-	-	-	7.0816
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,358	14.67	-	-	-	-	7.0953
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,427	14.86	106.361000	3:50:27 PM	6.9000	6.9183	7.0507
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,548	15.19	-	-	-	-	7.1240

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RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,884	16.11	-	-	-	-	7.1993
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,478	17.74	-	-	-	-	7.2808
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,787	18.58	-	-	-	-	7.2325
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,284	19.94	-	-	-	-	7.1899