

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	2	0.01	-	-	-	-	-
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	9	0.03	-	-	-	-	4.0450
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	16	0.04	-	-	-	-	4.1032
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	23	0.06	-	-	-	-	4.1000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	30	0.08	22.218000	11:54:12 AM	3.7000	3.7000	3.7623
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	37	0.10	1.100000	10:10:13 AM	3.6000	3.6000	3.9596
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	44	0.12	3.806000	2:12:04 PM	3.6650	3.6650	3.6650
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	51	0.14	-	-	-	-	3.9469
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	54	0.15	82.515000	3:31:36 PM	4.2500	4.1796	4.1110
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	58	0.16	-	-	-	-	3.9599
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	63	0.17	2.400000	11:30:25 AM	4.4000	4.4000	4.5342
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	65	0.18	-	-	-	-	4.6318
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	72	0.20	6.618000	3:53:07 PM	4.0500	4.0570	4.0759
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	79	0.22	36.050000	3:56:49 PM	4.7600	4.8332	4.8452
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	79	0.22	66.927000	2:24:16 PM	4.0700	4.0659	4.0587
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	86	0.24	80.000000	3:14:55 PM	4.0700	4.0700	4.0783
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	93	0.26	491.830000	3:14:33 PM	4.0650	4.0654	4.0628
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	100	0.27	-	-	-	-	4.1966
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	107	0.29	-	-	-	-	4.1111
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	114	0.31	0.200000	2:58:16 PM	4.1000	4.1000	4.1349
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	121	0.33	114.020000	3:53:03 PM	4.1250	4.1385	4.1318
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	123	0.34	25.105000	3:42:05 PM	4.9500	4.8410	4.8543
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	128	0.35	-	-	-	-	4.4262
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	135	0.37	4.050000	11:46:49 AM	4.7500	4.7500	4.4981
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	142	0.39	-	-	-	-	4.5901
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	149	0.41	-	-	-	-	4.7452
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	156	0.43	329.335000	3:04:45 PM	4.8250	4.8520	4.8646
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	161	0.44	-	-	-	-	4.9772
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	163	0.45	3.290000	2:40:05 PM	4.8750	4.8750	5.1205
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	170	0.47	11.870000	3:30:37 PM	4.8250	4.8250	4.9780
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	177	0.49	22.800000	3:21:02 PM	4.6250	4.6250	4.8484
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	184	0.50	2.327000	3:14:18 PM	4.7000	4.8315	4.8953

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RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	191	0.52	11.757000	3:31:46 PM	4.3000	4.5978	4.8920
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	198	0.54	-	-	-	-	4.8887
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	205	0.56	-	-	-	-	4.8855
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	212	0.58	-	-	-	-	4.8822
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	219	0.60	-	-	-	-	4.8789
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	226	0.62	1.000000	3:22:33 PM	4.9250	4.9250	4.9315
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	233	0.64	-	-	-	-	4.8709
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	239	0.65	53.210000	2:44:14 PM	5.0650	5.0680	5.0987
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	240	0.66	0.510000	3:29:43 PM	4.9350	4.9350	4.8690
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	247	0.68	-	-	-	-	4.8657
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	265	0.73	13.500000	3:50:46 PM	5.2000	5.1972	5.2774
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	308	0.84	-	-	-	-	5.3123
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	310	0.85	3.100000	11:47:15 AM	4.9000	4.9000	4.9050
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	324	0.89	375.408000	3:09:01 PM	4.9000	4.8559	4.8488
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	331	0.91	-	-	-	-	5.1156
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	338	0.93	1.280000	3:03:20 PM	5.0650	5.0650	5.0697
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	345	0.95	6.220000	3:52:59 PM	4.9850	4.9953	5.1511
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	446	1.22	72.900000	3:51:00 PM	5.7500	5.7460	5.7785
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	449	1.23	178.100000	3:56:22 PM	5.8100	5.8254	5.8307
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	488	1.34	9.500000	3:27:49 PM	5.9250	5.8618	5.8161
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	532	1.46	6.300000	3:59:59 PM	5.6000	5.6000	5.6007
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	595	1.63	-	-	-	-	5.8501
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	610	1.67	8.200000	3:58:46 PM	5.8250	5.8250	5.8244
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	668	1.83	1.400000	10:08:26 AM	5.9500	5.9500	5.8222
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	693	1.90	-	-	-	-	5.7942
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	840	2.30	6.310000	3:51:11 PM	5.6500	5.8727	6.1423
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	845	2.31	97.870000	3:55:55 PM	5.7250	5.7237	6.0787
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	847	2.32	-	-	-	-	5.9282
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	967	2.65	134.188000	3:59:04 PM	6.2000	5.8633	5.8674
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	995	2.72	5.050000	2:46:10 PM	5.9250	6.0587	5.9353
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,036	2.84	-	-	-	-	6.1576
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,076	2.95	-	-	-	-	6.1582

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RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,127	3.09	-	-	-	-	6.1315
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,143	3.13	1.000000	10:24:21 AM	6.1750	6.1750	6.1825
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,153	3.16	11.500000	3:57:51 PM	6.1725	6.2110	6.3000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,206	3.30	14.300000	3:41:11 PM	6.1800	6.1864	6.1007
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,371	3.75	50.000000	10:55:31 AM	6.1500	6.1500	6.1500
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,401	3.84	5.500000	11:16:55 AM	6.2500	6.2500	6.2492
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,449	3.97	2.500000	2:26:00 PM	6.0500	6.0500	6.2698
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,533	4.20	-	-	-	-	6.2958
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,536	4.21	11.920000	3:47:27 PM	6.2500	6.2392	6.2422
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,597	4.37	1.800000	10:27:44 AM	6.2250	6.2250	6.2199
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,626	4.45	11.505000	3:21:14 PM	6.3000	6.2600	6.2687
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,722	4.72	338.660000	3:23:14 PM	6.3150	6.3688	6.3728
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,905	5.22	161.411000	3:54:58 PM	6.3000	6.3127	6.2876
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,920	5.26	-	-	-	-	6.4165
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,951	5.34	221.240000	11:36:47 AM	6.2000	6.2877	6.2873
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,063	5.65	0.109000	11:19:55 AM	6.3000	6.3000	6.4415
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,177	5.96	-	-	-	-	6.4740
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,214	6.06	370.800000	3:42:41 PM	6.4250	6.3990	6.3948
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,343	6.42	5.000000	3:29:24 PM	6.6400	6.6400	6.6573
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,490	6.82	1.800000	10:10:12 AM	6.6150	6.6150	6.6700
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,716	7.44	-	-	-	-	6.6336
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,759	7.55	-	-	-	-	6.6770
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,778	7.61	-	-	-	-	6.6525
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,960	8.10	-	-	-	-	6.7082
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,134	8.58	20.000000	2:59:41 PM	6.7000	6.7000	6.7289
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,137	8.59	-	-	-	-	6.8569
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,212	8.79	-	-	-	-	6.7822
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,319	9.09	20.000000	3:47:22 PM	6.7250	6.7250	6.8198
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,332	9.12	-	-	-	-	6.8028
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,360	9.20	-	-	-	-	6.8207
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,474	9.51	238.921000	3:03:08 PM	6.7050	6.7442	6.7321
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,558	9.74	31.500000	2:13:36 PM	6.6000	6.7230	6.7144

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,570	9.77	-	-	-	-	6.8908
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,593	9.84	1.000000	10:30:38 AM	6.8200	6.8200	6.9814
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,633	9.95	-	-	-	-	6.9448
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,745	10.25	1.000000	9:49:02 AM	6.7800	6.7800	6.9013
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,339	11.88	21.202000	2:17:04 PM	6.9600	6.9857	6.9923
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,668	12.78	-	-	-	-	6.9454
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,745	12.99	-	-	-	-	7.0147
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,033	13.78	-	-	-	-	7.0641
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,264	14.41	-	-	-	-	7.0916
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,354	14.66	-	-	-	-	7.1028
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,423	14.85	3.120000	2:07:36 PM	6.9800	6.9864	7.0694
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,544	15.18	-	-	-	-	7.1272
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,880	16.10	-	-	-	-	7.1995
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,474	17.73	-	-	-	-	7.2768
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,783	18.57	-	-	-	-	7.2653
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,280	19.93	0.500000	10:36:10 AM	7.2000	7.2000	7.2759