

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 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	1	0.00	-	-	-	-	-
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	8	0.02	-	-	-	-	3.9980
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	15	0.04	50.000000	10:54:55 AM	4.0000	4.0000	4.0000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	22	0.06	-	-	-	-	3.8433
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	29	0.08	-	-	-	-	3.9226
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	36	0.10	40.282000	3:00:30 PM	3.6500	3.6500	3.6542
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	43	0.12	5.000000	10:36:49 AM	4.0000	4.0000	3.9662
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	46	0.13	5.100000	2:44:23 PM	4.1500	4.2359	4.2369
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	50	0.14	4.958500	11:02:35 AM	3.9250	3.9878	4.0028
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	55	0.15	-	-	-	-	4.5709
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	57	0.16	-	-	-	-	4.3337
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	64	0.18	-	-	-	-	4.1149
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	71	0.19	16.850000	2:58:57 PM	4.9250	4.9211	4.8378
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	71	0.19	550.026000	3:53:17 PM	4.1250	4.1286	4.1273
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	78	0.21	0.500000	2:46:59 PM	4.0850	4.0850	4.0848
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	85	0.23	0.303000	3:35:27 PM	4.0850	4.0850	4.0837
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	92	0.25	3.000000	2:04:29 PM	4.1250	4.1250	4.2613
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	99	0.27	4.020000	10:42:09 AM	4.1750	4.2689	4.2361
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	106	0.29	-	-	-	-	4.2233
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	113	0.31	7.560000	11:50:06 AM	4.1000	4.1000	4.1256
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	115	0.32	88.500000	3:52:16 PM	4.8000	4.9279	4.9229
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	120	0.33	37.167000	3:14:42 PM	4.4750	4.1428	4.4751
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	127	0.35	0.520000	3:45:04 PM	4.7250	4.7250	4.5350
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	134	0.37	20.260000	2:10:49 PM	4.7000	4.7000	4.7070
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	141	0.39	50.000000	10:55:07 AM	4.8750	4.8750	4.8750
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	148	0.41	50.000000	10:58:58 AM	4.8750	4.8750	4.8652
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	153	0.42	-	-	-	-	5.0291
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	155	0.42	16.132000	3:08:35 PM	4.7250	4.7381	4.9289
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	162	0.44	40.000000	11:28:25 AM	4.8750	4.8750	5.0220
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	169	0.46	29.050000	3:47:56 PM	4.8250	4.8250	4.9976
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	176	0.48	31.800000	2:47:44 PM	4.8250	4.8250	4.8607
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	183	0.50	28.056100	2:58:33 PM	4.8250	4.8282	4.9638
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	190	0.52	0.500000	10:35:40 AM	4.6250	4.6250	4.9606
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	197	0.54	14.652000	3:07:51 PM	4.9000	4.9000	4.9000

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RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	204	0.56	-	-	-	-	4.9543
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	211	0.58	-	-	-	-	4.9512
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	218	0.60	0.412000	11:50:14 AM	4.9250	4.9250	4.9733
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	225	0.62	-	-	-	-	4.9442
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	231	0.63	21.350000	3:26:07 PM	5.0000	4.9977	5.1571
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	232	0.64	-	-	-	-	4.9417
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	239	0.65	-	-	-	-	4.9385
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	257	0.70	23.550000	3:36:54 PM	5.2650	5.2500	5.2719
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	300	0.82	-	-	-	-	5.3920
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	302	0.83	-	-	-	-	4.9808
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	316	0.87	14.308000	3:46:05 PM	4.9000	4.7012	4.8861
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	323	0.88	-	-	-	-	5.1075
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	330	0.90	100.168000	3:36:45 PM	5.1000	5.1000	5.0955
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	337	0.92	-	-	-	-	5.1746
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	438	1.20	418.301000	3:50:08 PM	5.8025	5.8959	5.9256
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	441	1.21	395.260000	3:31:49 PM	5.9800	5.9070	5.8659
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	480	1.31	40.000000	2:47:18 PM	5.8500	5.8500	5.8441
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	524	1.44	-	-	-	-	5.6936
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	587	1.61	-	-	-	-	5.8501
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	602	1.65	29.270000	3:31:47 PM	5.8500	5.8500	5.8466
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	660	1.81	11.800000	3:35:55 PM	5.8700	5.8936	5.8023
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	685	1.88	-	-	-	-	5.8879
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	832	2.28	43.000000	11:49:52 AM	6.1250	5.6413	6.2333
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	837	2.29	1.500000	10:41:46 AM	6.0800	6.0800	6.1252
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	839	2.30	-	-	-	-	6.0182
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	959	2.63	4.300000	2:20:11 PM	5.8500	5.8733	5.9129
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	987	2.70	1.050000	11:32:33 AM	6.1300	6.1300	6.0208
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,028	2.82	-	-	-	-	6.1889
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,068	2.92	-	-	-	-	6.2027
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,119	3.06	-	-	-	-	6.2055
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,135	3.11	143.600000	11:52:17 AM	6.3250	6.1003	6.1008
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,145	3.14	-	-	-	-	6.3335
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,198	3.28	0.050000	3:36:16 PM	6.3000	6.3000	6.2925
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,363	3.73	40.000000	2:12:51 PM	6.3750	6.3750	6.2266

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,393	3.81	-	-	-	-	6.3085
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,441	3.95	-	-	-	-	6.3266
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,525	4.18	-	-	-	-	6.3521
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,528	4.18	624.640000	3:39:46 PM	6.2500	6.2997	6.3022
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,589	4.35	1.500000	2:00:03 PM	6.4100	6.4100	6.3253
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,618	4.43	0.500000	10:03:49 AM	6.3000	6.3000	6.3354
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,714	4.69	612.371000	3:58:46 PM	6.4250	6.4434	6.4410
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,897	5.19	238.435628	3:54:17 PM	6.4015	6.3439	6.3498
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,912	5.24	1.000000	2:15:19 PM	6.4500	6.4500	6.4663
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,943	5.32	40.000000	9:46:01 AM	6.2750	6.2750	6.3335
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,055	5.63	4.000000	11:52:55 AM	6.5200	6.5200	6.5017
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,169	5.94	-	-	-	-	6.5355
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,206	6.04	-	-	-	-	6.3939
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,335	6.39	1.100000	3:40:50 PM	6.7000	6.7091	6.8012
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,482	6.80	1.240000	11:54:58 AM	6.7700	6.7700	6.7394
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,708	7.41	-	-	-	-	6.6957
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,751	7.53	-	-	-	-	6.7220
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,770	7.58	-	-	-	-	6.7139
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,952	8.08	-	-	-	-	6.7664
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,126	8.56	-	-	-	-	6.7879
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,129	8.57	-	-	-	-	6.8566
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,204	8.77	-	-	-	-	6.8324
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,311	9.07	-	-	-	-	6.8273
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,324	9.10	-	-	-	-	6.8567
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,352	9.18	1.163000	2:35:40 PM	6.6500	6.6500	6.8678
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,466	9.49	81.500000	3:25:04 PM	6.8200	6.8102	6.9316
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,550	9.72	-	-	-	-	6.7151
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,562	9.75	-	-	-	-	6.9219
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,585	9.82	49.400000	10:49:17 AM	6.9750	6.9750	6.8827
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,625	9.93	-	-	-	-	6.9530
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,737	10.23	-	-	-	-	6.9498
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,331	11.86	437.140000	3:21:34 PM	7.1250	7.1137	7.1135
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,660	12.76	10.000000	2:01:09 PM	7.1450	7.1450	7.0774
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,737	12.97	-	-	-	-	7.0819

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,025	13.76	-	-	-	-	7.1343
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,256	14.39	-	-	-	-	7.1307
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,346	14.64	-	-	-	-	7.1297
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,415	14.83	-	-	-	-	7.1098
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,536	15.16	-	-	-	-	7.1301
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,872	16.08	-	-	-	-	7.1557
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,466	17.70	0.700000	11:40:17 AM	7.2300	7.2300	7.2186
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,775	18.55	-	-	-	-	7.2208
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,272	19.91	-	-	-	-	7.2280