

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 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	6	0.02	-	-	-	-	-
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	13	0.04	-	-	-	-	4.0027
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	20	0.06	5.000000	3:00:25 PM	4.0500	4.0500	3.8609
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	27	0.07	-	-	-	-	3.9260
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	34	0.09	-	-	-	-	3.6553
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	41	0.11	-	-	-	-	3.9572
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	44	0.12	62.500000	2:42:24 PM	4.2375	4.1055	4.0516
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	48	0.13	-	-	-	-	3.9275
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	53	0.15	2.000000	2:28:39 PM	4.6000	4.6000	4.4324
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	55	0.15	316.590000	11:23:07 AM	4.0500	4.1921	4.2000
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	62	0.17	0.500000	11:48:48 AM	4.0650	4.0650	4.0888
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	69	0.19	281.480000	10:50:19 AM	4.5800	4.8695	4.8000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	69	0.19	74.135000	3:52:30 PM	4.2750	4.1352	4.1473
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	76	0.21	30.620000	3:07:21 PM	4.1000	4.0673	4.1045
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	83	0.23	-	-	-	-	4.0837
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	90	0.25	9.000000	3:50:34 PM	4.1850	4.1794	4.2202
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	97	0.27	136.668000	3:07:12 PM	4.1850	4.1787	4.1850
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	104	0.29	0.500000	10:41:47 AM	4.3250	4.3250	4.1200
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	111	0.30	-	-	-	-	4.1256
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	113	0.31	661.000000	3:41:46 PM	4.7750	4.7122	4.8072
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	118	0.32	19.628000	2:49:24 PM	4.4750	4.3898	4.4209
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	125	0.34	-	-	-	-	4.4772
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	132	0.36	-	-	-	-	4.6254
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	139	0.38	-	-	-	-	4.8750
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	146	0.40	12.836000	3:39:09 PM	4.8250	4.7954	4.8652
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	151	0.41	-	-	-	-	4.9489
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	153	0.42	23.490000	11:56:40 AM	4.8750	4.7537	4.8287
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	160	0.44	-	-	-	-	5.0154
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	167	0.46	25.867800	2:45:56 PM	4.8250	4.8250	4.9977
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	174	0.48	71.040000	3:31:17 PM	4.6500	4.6515	4.6801
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	181	0.50	-	-	-	-	4.8882
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	188	0.52	1.000000	2:10:15 PM	4.6300	4.6300	4.9051
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	195	0.53	-	-	-	-	4.9000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	202	0.55	-	-	-	-	4.9180
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	209	0.57	2.500000	11:45:16 AM	4.9250	4.9250	4.9244

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RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	216	0.59	76.571000	2:15:31 PM	4.9500	4.9500	4.9500
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	223	0.61	-	-	-	-	4.9368
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	229	0.63	-	-	-	-	5.1209
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	230	0.63	-	-	-	-	4.9437
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	237	0.65	-	-	-	-	4.9501
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	255	0.70	202.710000	3:53:23 PM	5.2000	5.2000	5.2122
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	298	0.82	-	-	-	-	5.3502
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	300	0.82	-	-	-	-	5.0275
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	314	0.86	126.440300	3:28:08 PM	4.9000	4.8773	4.9088
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	321	0.88	-	-	-	-	5.1250
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	328	0.90	-	-	-	-	5.1000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	335	0.92	-	-	-	-	5.1750
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	436	1.19	65.254000	3:43:46 PM	5.7750	5.7982	5.8775
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	439	1.20	11.308000	3:00:03 PM	5.8800	5.7591	5.9840
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	478	1.31	40.000000	9:28:10 AM	5.7950	5.7950	5.7926
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	522	1.43	-	-	-	-	5.6858
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	585	1.60	-	-	-	-	5.8379
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	600	1.64	9.600000	3:07:15 PM	5.9500	5.9141	5.8406
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	658	1.80	-	-	-	-	5.8138
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	683	1.87	-	-	-	-	5.9057
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	830	2.27	-	-	-	-	6.3210
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	835	2.29	846.420000	3:24:34 PM	6.1750	6.1003	6.1270
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	837	2.29	-	-	-	-	6.0510
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	957	2.62	916.542000	2:03:02 PM	5.8500	6.0126	6.0500
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	985	2.70	102.800000	11:48:43 AM	6.0000	6.0000	6.0000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,026	2.81	-	-	-	-	6.2259
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,066	2.92	-	-	-	-	6.2446
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,117	3.06	-	-	-	-	6.2539
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,133	3.10	-	-	-	-	6.1627
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,143	3.13	-	-	-	-	6.3403
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,196	3.27	515.280000	3:22:59 PM	6.2000	6.1536	6.1544
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,361	3.73	10.180000	11:16:48 AM	6.2300	6.2794	6.2822
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,391	3.81	0.559000	10:23:22 AM	6.5000	6.5000	6.3508
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,439	3.94	-	-	-	-	6.3678
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,523	4.17	-	-	-	-	6.3916

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RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,526	4.18	148.170000	2:37:21 PM	6.4300	6.3821	6.3746
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,587	4.35	34.000000	10:04:10 AM	6.3250	6.3250	6.5049
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,616	4.42	-	-	-	-	6.3805
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,712	4.69	1,470.957000	3:04:56 PM	6.4300	6.4198	6.4117
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,895	5.19	36.100000	3:37:18 PM	6.3600	6.3597	6.5003
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,910	5.23	-	-	-	-	6.4945
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,941	5.31	-	-	-	-	6.3395
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,053	5.62	-	-	-	-	6.5247
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,167	5.93	-	-	-	-	6.5534
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,204	6.03	-	-	-	-	6.3933
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,333	6.39	-	-	-	-	6.7624
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,480	6.79	4.000000	11:41:09 AM	6.7000	6.7000	6.7181
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,706	7.41	-	-	-	-	6.7023
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,749	7.53	-	-	-	-	6.7261
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,768	7.58	-	-	-	-	6.7204
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,950	8.08	-	-	-	-	6.7740
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,124	8.55	1.000000	2:58:56 PM	6.8000	6.8000	6.7867
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,127	8.56	-	-	-	-	6.8629
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,202	8.77	-	-	-	-	6.8493
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,309	9.06	-	-	-	-	6.8302
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,322	9.10	-	-	-	-	6.8811
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,350	9.17	6.000000	11:26:43 AM	7.1750	7.1750	6.8939
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,464	9.48	98.580000	11:41:04 AM	6.8500	6.8254	6.8981
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,548	9.71	-	-	-	-	6.7873
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,560	9.75	-	-	-	-	6.9663
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,583	9.81	-	-	-	-	6.9565
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,623	9.92	-	-	-	-	7.0003
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,735	10.23	-	-	-	-	7.0163
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,329	11.85	607.770000	3:03:10 PM	7.2700	7.2492	7.2438
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,658	12.75	6.000000	3:03:30 PM	7.2750	7.2750	7.1306
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,735	12.96	154.810000	3:04:05 PM	7.2750	7.2650	7.2750
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,023	13.75	-	-	-	-	7.2383
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,254	14.39	-	-	-	-	7.2348
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,344	14.63	-	-	-	-	7.2331
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,413	14.82	-	-	-	-	7.2161

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RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,534	15.15	-	-	-	-	7.2292
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,870	16.07	-	-	-	-	7.2318
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,464	17.70	-	-	-	-	7.2316
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,773	18.54	-	-	-	-	7.2204
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,270	19.90	-	-	-	-	7.2210