

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 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	1	0.00	-	-	-	-	-
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	8	0.02	-	-	-	-	4.0097
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	15	0.04	-	-	-	-	4.6874
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	22	0.06	945.104000	3:48:07 PM	3.7000	3.6429	3.6636
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	29	0.08	1.830000	2:42:07 PM	3.9000	3.9000	4.4485
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	32	0.09	5.920000	3:48:09 PM	4.3500	4.3500	4.5824
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	36	0.10	125.512000	3:11:48 PM	3.9000	3.9006	4.0038
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	41	0.11	-	-	-	-	4.6858
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	43	0.12	0.504000	10:56:49 AM	4.2500	4.2500	4.0638
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	50	0.14	62.810000	3:50:51 PM	4.1250	4.1337	4.1757
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	57	0.16	162.500000	3:51:53 PM	4.7500	4.7506	4.7741
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	57	0.16	20.173000	2:17:17 PM	4.1300	4.1570	4.2313
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	64	0.18	340.540000	3:30:20 PM	4.2000	4.1958	4.1985
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	71	0.19	70.614000	2:50:18 PM	4.1350	4.1350	4.2343
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	78	0.21	-	-	-	-	4.2407
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	85	0.23	41.574000	3:41:58 PM	4.1900	4.1890	4.1847
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	92	0.25	672.631000	3:46:15 PM	4.2250	4.2336	4.2130
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	99	0.27	17.889000	3:52:01 PM	4.2000	4.2000	4.0786
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	101	0.28	57.560000	3:56:45 PM	4.8400	4.7235	4.7913
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	106	0.29	-	-	-	-	4.3994
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	113	0.31	-	-	-	-	4.4484
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	120	0.33	5.088000	11:06:57 AM	4.5500	4.5500	4.5254
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	127	0.35	-	-	-	-	4.7124
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	134	0.37	1.010000	11:55:20 AM	4.9300	4.9300	4.8777
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	139	0.38	-	-	-	-	5.0469
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	141	0.39	6.877000	2:41:01 PM	4.8000	4.7574	4.6829
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	148	0.41	0.035000	3:52:29 PM	4.8500	4.8500	4.8483
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	155	0.42	-	-	-	-	4.9151
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	162	0.44	0.200000	11:12:47 AM	5.1500	5.1500	4.6785
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	169	0.46	-	-	-	-	4.8284
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	176	0.48	163.575000	3:49:39 PM	4.9350	4.9535	4.9454
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	183	0.50	129.803000	3:58:20 PM	4.9350	4.9338	4.9450
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	190	0.52	28.489000	2:41:11 PM	4.9500	4.9500	4.9218
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	197	0.54	1.240000	2:43:23 PM	4.9500	4.9500	4.9250

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RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	204	0.56	-	-	-	-	4.9618
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	211	0.58	-	-	-	-	4.9240
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	217	0.59	1.800000	2:12:55 PM	5.1300	5.1411	5.3015
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	218	0.60	-	-	-	-	4.9249
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	225	0.62	-	-	-	-	4.9257
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	243	0.67	55.330000	10:56:42 AM	5.2000	5.2000	5.2400
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	286	0.78	-	-	-	-	5.4146
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	288	0.79	-	-	-	-	4.9930
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	302	0.83	2.300000	2:33:43 PM	4.9000	4.9000	4.9040
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	309	0.85	-	-	-	-	5.1223
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	316	0.87	-	-	-	-	5.1274
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	323	0.88	-	-	-	-	5.2919
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	-	1/4/2023	1/3/2024	358	0.98	16.897000	3:58:55 PM	5.2770	5.2966	5.2851
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	-	1/11/2023	1/10/2024	365	1.00	530.374000	3:54:34 PM	5.3500	5.3880	5.3867
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	424	1.16	239.695000	3:50:30 PM	5.8150	5.8560	5.8829
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	427	1.17	608.100000	3:52:02 PM	5.8238	5.8465	5.8595
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	466	1.28	-	-	-	-	5.7054
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	510	1.40	-	-	-	-	5.7048
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	573	1.57	-	-	-	-	5.7968
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	588	1.61	-	-	-	-	5.8085
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	646	1.77	-	-	-	-	5.8412
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	671	1.84	-	-	-	-	5.8885
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	818	2.24	41.186000	2:39:42 PM	6.0000	5.9652	6.1154
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	823	2.25	0.500000	11:55:27 AM	5.8000	5.8000	6.0950
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	825	2.26	-	-	-	-	6.0292
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	945	2.59	141.480000	3:34:45 PM	6.0000	5.9614	5.9588
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	973	2.66	82.126000	11:21:46 AM	5.8500	5.8750	6.0025
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,014	2.78	-	-	-	-	6.1846
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,054	2.89	-	-	-	-	6.2120
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,105	3.03	-	-	-	-	6.2420
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,121	3.07	0.200000	2:16:34 PM	6.1250	6.1250	6.2317
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,131	3.10	81.800000	3:47:57 PM	6.3000	6.3144	6.3842
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,184	3.24	7.500000	3:19:30 PM	6.2500	6.2437	6.1422
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,349	3.69	1.000000	3:29:46 PM	6.4500	6.4500	6.3359

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,379	3.78	50.000000	3:43:40 PM	6.4500	6.4450	6.3672
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,427	3.91	-	-	-	-	6.3892
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,511	4.14	-	-	-	-	6.4219
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,514	4.15	70.230000	3:42:35 PM	6.4300	6.4151	6.4249
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,575	4.31	-	-	-	-	6.4837
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,604	4.39	55.520000	3:42:34 PM	6.4300	6.4784	6.4432
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,700	4.65	2,620.338000	3:56:30 PM	6.5000	6.5236	6.5040
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,883	5.16	1,907.204000	3:56:31 PM	6.4900	6.4957	6.4883
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,898	5.20	-	-	-	-	6.5521
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,929	5.28	-	-	-	-	6.5099
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,041	5.59	21.050000	3:56:22 PM	6.5000	6.5410	6.5912
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,155	5.90	-	-	-	-	6.6238
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,192	6.00	206.000000	3:11:50 PM	6.6000	6.6365	6.6000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,321	6.36	147.102000	11:36:10 AM	6.7800	6.8275	6.8501
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,468	6.76	1,430.500000	3:00:13 PM	6.6750	6.7059	6.6286
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,694	7.38	-	-	-	-	6.7573
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,737	7.49	50.000000	3:51:44 PM	6.8250	6.8250	6.8250
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,756	7.55	-	-	-	-	6.7726
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,938	8.04	-	-	-	-	6.8174
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,112	8.52	9.440000	2:16:33 PM	6.8400	6.8400	6.7427
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,115	8.53	-	-	-	-	6.8713
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,190	8.73	1.000000	2:38:49 PM	7.0500	7.0500	6.8786
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,297	9.03	20.000000	2:40:28 PM	6.8500	6.8500	6.6821
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,310	9.06	-	-	-	-	6.9053
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,338	9.14	60.000000	3:32:00 PM	6.8500	6.8500	6.9193
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,452	9.45	1.000000	10:29:59 AM	6.9000	6.9000	7.0081
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,536	9.68	-	-	-	-	6.8992
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,548	9.71	-	-	-	-	6.9550
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,571	9.78	-	-	-	-	7.0336
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,611	9.89	-	-	-	-	6.9716
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,723	10.19	-	-	-	-	6.9833
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,317	11.82	5,587.699000	3:52:28 PM	7.0300	7.1087	7.0135
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,646	12.72	842.570000	3:56:28 PM	7.0300	7.0583	7.0267
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,723	12.93	578.400000	3:53:37 PM	7.0000	7.2818	7.1507

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,011	13.72	-	-	-	-	7.1439
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,242	14.35	-	-	-	-	7.1376
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,332	14.60	-	-	-	-	7.1358
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,401	14.79	29.592000	3:24:15 PM	7.1000	7.2421	7.1297
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,522	15.12	-	-	-	-	7.1328
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,858	16.04	-	-	-	-	7.1349
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,452	17.67	-	-	-	-	7.1442
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,761	18.51	-	-	-	-	7.1626
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,258	19.87	5.300000	3:57:24 PM	7.1250	7.1250	7.1493