

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 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	6	0.02	-	-	-	-	4.0584
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	13	0.04	-	-	-	-	4.6143
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	20	0.06	1.004000	11:59:32 AM	3.7500	3.7500	3.6642
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	27	0.07	150.000000	2:44:58 PM	4.3500	4.3500	4.3500
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	30	0.08	900.435000	3:48:01 PM	4.2300	4.1938	4.1825
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	34	0.09	157.336000	3:32:09 PM	3.9500	4.3533	4.2077
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	39	0.11	-	-	-	-	4.4881
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	41	0.11	14.700000	3:04:50 PM	4.0500	3.8949	4.0404
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	48	0.13	603.050000	3:15:09 PM	4.2500	4.2997	4.2850
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	55	0.15	127.300000	2:48:59 PM	4.7350	4.7371	4.7599
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	55	0.15	296.500000	3:32:38 PM	4.3500	4.2800	4.3103
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	62	0.17	246.673000	2:37:34 PM	4.1000	4.1808	4.1916
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	69	0.19	466.484000	3:32:37 PM	4.1350	4.2888	4.3008
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	76	0.21	-	-	-	-	4.3015
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	83	0.23	1,805.387000	2:37:40 PM	4.2060	4.2111	4.2046
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	90	0.25	147.844000	3:48:25 PM	4.2150	4.2201	4.2228
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	97	0.27	12.076000	2:40:09 PM	4.2010	4.2010	4.1660
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	99	0.27	45.115000	3:16:24 PM	4.8000	4.7930	4.8201
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	104	0.29	12.800000	10:47:46 AM	4.2000	4.2000	4.4690
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	111	0.30	-	-	-	-	4.5206
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	118	0.32	-	-	-	-	4.5952
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	125	0.34	-	-	-	-	4.7600
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	132	0.36	-	-	-	-	4.9069
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	137	0.38	-	-	-	-	4.9280
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	139	0.38	-	-	-	-	4.7585
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	146	0.40	-	-	-	-	5.6122
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	153	0.42	-	-	-	-	4.9718
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	160	0.44	-	-	-	-	4.6785
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	167	0.46	-	-	-	-	4.9234
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	174	0.48	307.819300	3:44:48 PM	4.9400	4.9474	4.9569
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	181	0.50	622.615000	3:40:26 PM	4.9600	4.9554	4.9472
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	188	0.52	-	-	-	-	5.0307
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	195	0.53	-	-	-	-	5.0368
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	202	0.55	-	-	-	-	5.0483
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	209	0.57	-	-	-	-	5.0098

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	215	0.59	25.500000	2:50:03 PM	5.1500	5.1168	5.1731
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	216	0.59	-	-	-	-	5.0030
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	223	0.61	-	-	-	-	4.9961
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	241	0.66	432.500000	3:07:46 PM	5.1900	5.1560	5.1812
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	284	0.78	-	-	-	-	5.2836
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	286	0.78	-	-	-	-	5.0025
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	300	0.82	-	-	-	-	4.9040
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	307	0.84	-	-	-	-	5.1328
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	314	0.86	-	-	-	-	5.1451
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	321	0.88	-	-	-	-	5.3145
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	-	1/4/2023	1/3/2024	356	0.98	40.184000	3:10:08 PM	5.3250	4.9984	5.4101
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	-	1/11/2023	1/10/2024	363	0.99	237.956000	3:48:59 PM	5.3850	5.3828	5.3856
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	422	1.16	912.124000	3:43:08 PM	5.7500	5.7641	5.7722
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	425	1.16	1,102.426000	3:51:12 PM	5.8100	5.7745	5.7851
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	464	1.27	15.003000	3:20:17 PM	5.7600	5.9606	5.5680
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	508	1.39	-	-	-	-	5.5775
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	571	1.56	-	-	-	-	5.6673
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	586	1.60	-	-	-	-	5.6803
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	644	1.76	10.300000	2:26:27 PM	5.7600	5.7578	5.7204
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	669	1.83	-	-	-	-	5.7649
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	816	2.23	834.700000	3:41:24 PM	5.8000	5.8395	5.8091
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	821	2.25	9.150000	3:35:29 PM	5.9000	5.8519	5.9615
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	823	2.25	-	-	-	-	5.9046
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	943	2.58	134.700000	3:16:38 PM	6.0200	5.9544	5.9596
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	971	2.66	0.500000	-	-	-	5.8980
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,012	2.77	-	-	-	-	6.0517
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,052	2.88	-	-	-	-	6.0782
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,103	3.02	-	-	-	-	6.1084
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,119	3.06	57.325000	2:48:13 PM	6.0000	6.0055	6.0779
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,129	3.09	27.196000	3:45:26 PM	6.2300	6.1886	6.3012
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,182	3.24	437.813000	11:40:16 AM	5.9050	6.2795	6.2701
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,347	3.69	7.000000	3:48:37 PM	6.3000	6.2036	6.2001
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,377	3.77	-	-	-	-	6.2277
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,425	3.90	-	-	-	-	6.2486
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,509	4.13	-	-	-	-	6.2787

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RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,512	4.14	427.990000	3:51:23 PM	6.1800	6.2051	6.2056
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,573	4.31	-	-	-	-	6.3307
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,602	4.39	0.500000	11:27:24 AM	6.2500	6.2500	6.2981
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,698	4.65	3,907.530000	3:47:32 PM	6.2000	6.2398	6.2240
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,881	5.15	2,947.387000	3:50:01 PM	6.2200	6.2395	6.2286
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,896	5.19	-	-	-	-	6.3922
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,927	5.28	32.500000	3:45:38 PM	6.3500	6.6269	6.4514
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,039	5.58	-	-	-	-	6.4250
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,153	5.90	-	-	-	-	6.4523
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,190	6.00	333.710000	3:41:16 PM	6.3750	6.3843	6.3867
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,319	6.35	87.200000	3:29:21 PM	6.4100	6.4300	6.6410
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,466	6.75	1,411.000000	3:48:54 PM	6.4500	6.4750	6.4582
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,692	7.37	-	-	-	-	6.5514
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,735	7.49	1.000000	10:24:07 AM	6.5000	6.5050	6.8276
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,754	7.54	-	-	-	-	6.5610
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,936	8.04	-	-	-	-	6.5885
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,110	8.52	0.150000	11:07:49 AM	7.0500	7.0500	6.5138
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,113	8.52	3.400000	3:44:28 PM	6.5750	6.5750	6.6190
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,188	8.73	-	-	-	-	6.6192
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,295	9.02	103.350000	11:20:19 AM	6.5000	6.4952	6.4880
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,308	9.06	-	-	-	-	6.6327
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,336	9.13	-	-	-	-	6.9189
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,450	9.45	1,210.198000	3:47:12 PM	6.5100	6.5401	6.5597
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,534	9.68	260.000000	3:56:31 PM	6.5500	6.5692	6.5671
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,546	9.71	-	-	-	-	6.6640
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,569	9.77	100.000000	11:19:22 AM	6.6000	6.5950	6.5949
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,609	9.88	-	-	-	-	6.6752
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,721	10.19	201.305000	10:47:01 AM	6.7000	6.7000	6.7007
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,315	11.81	4,548.400000	3:55:01 PM	6.6850	6.7476	6.7047
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,644	12.72	3,028.977000	3:56:07 PM	6.7100	6.7422	6.7002
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,721	12.93	-	-	-	-	6.9836
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,009	13.71	-	-	-	-	6.9271
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,240	14.35	-	-	-	-	7.0304
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,330	14.59	-	-	-	-	6.9762
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,399	14.78	20.500000	2:17:57 PM	6.9300	6.9300	6.9814

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RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,520	15.11	-	-	-	-	7.0002
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,856	16.03	-	-	-	-	7.0377
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,450	17.66	-	-	-	-	7.0566
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,759	18.51	-	-	-	-	7.0614
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,256	19.87	70.500000	11:49:40 AM	7.0500	6.9933	7.0326