

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	5	0.01	-	-	-	-	4.0946
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	12	0.03	-	-	-	-	4.5981
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	19	0.05	30.000000	2:36:55 PM	4.2750	4.2750	3.6642
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	26	0.07	113.000000	2:40:01 PM	4.2500	4.0772	4.3490
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	29	0.08	165.270000	3:15:45 PM	4.2000	4.2039	4.1851
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	33	0.09	6.450000	3:10:31 PM	3.9750	3.9750	4.2060
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	38	0.10	-	-	-	-	4.4911
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	40	0.11	412.257000	2:29:32 PM	4.0000	4.2790	4.2875
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	47	0.13	23.848000	2:49:13 PM	4.1300	4.1300	4.2818
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	54	0.15	14.370000	3:21:33 PM	4.7250	4.6983	4.7598
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	54	0.15	252.115000	3:48:58 PM	4.3500	4.3055	4.3471
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	61	0.17	-	-	-	-	4.1916
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	68	0.19	504.107000	2:13:59 PM	4.3500	4.2511	4.2214
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	75	0.21	-	-	-	-	4.3134
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	82	0.23	166.624000	3:38:11 PM	4.2050	4.2044	4.2039
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	89	0.24	232.932000	3:48:45 PM	4.2250	4.2239	4.2239
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	96	0.26	13.778000	3:19:18 PM	4.2010	4.2156	4.1929
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	98	0.27	-	-	-	-	4.8608
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	103	0.28	11.300000	2:35:55 PM	4.2000	4.2085	4.4721
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	110	0.30	-	-	-	-	4.5234
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	117	0.32	-	-	-	-	4.5956
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	124	0.34	-	-	-	-	4.7495
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	131	0.36	-	-	-	-	4.8872
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	136	0.37	-	-	-	-	4.9061
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	138	0.38	-	-	-	-	4.7574
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	145	0.40	-	-	-	-	5.5380
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	152	0.42	-	-	-	-	4.9599
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	159	0.44	-	-	-	-	4.7056
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	166	0.45	-	-	-	-	4.9253
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	173	0.47	21.750000	3:31:42 PM	4.9400	4.9347	4.9570
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	180	0.49	275.796000	3:48:09 PM	4.9600	4.9537	4.9489
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	187	0.51	2.030000	2:40:13 PM	4.9300	4.9300	5.0416
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	194	0.53	-	-	-	-	5.0485
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	201	0.55	-	-	-	-	5.0602
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	208	0.57	-	-	-	-	5.0265

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	214	0.59	7.520000	2:40:21 PM	5.1000	5.0909	5.1317
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	215	0.59	-	-	-	-	5.0217
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	222	0.61	-	-	-	-	5.0167
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	240	0.66	845.000000	10:22:31 AM	5.1000	5.1000	5.1740
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	283	0.78	-	-	-	-	5.2329
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	285	0.78	-	-	-	-	5.0274
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	299	0.82	-	-	-	-	4.9040
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	306	0.84	-	-	-	-	5.1474
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	313	0.86	-	-	-	-	5.1592
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	320	0.88	0.500000	2:01:13 PM	5.5000	5.5000	5.3952
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	-	1/4/2023	1/3/2024	355	0.97	192.200000	3:15:33 PM	5.3500	5.3422	5.3373
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	-	1/11/2023	1/10/2024	362	0.99	1,160.490000	3:50:47 PM	5.3850	5.3853	5.3856
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	421	1.15	1,725.928000	3:37:32 PM	5.6050	5.6741	5.5550
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	424	1.16	205.475000	3:48:59 PM	5.5000	5.5684	5.7323
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	463	1.27	-	-	-	-	5.4873
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	507	1.39	-	-	-	-	5.4951
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	570	1.56	-	-	-	-	5.5753
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	585	1.60	-	-	-	-	5.5868
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	643	1.76	50.500000	3:15:51 PM	5.7250	5.7248	5.7250
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	668	1.83	-	-	-	-	5.6618
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	815	2.23	78.650000	2:04:33 PM	5.5500	5.6194	5.8170
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	820	2.25	121.706000	3:58:35 PM	5.7000	5.7173	5.9001
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	822	2.25	-	-	-	-	5.7859
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	942	2.58	744.500000	3:15:25 PM	5.6050	5.7013	5.6858
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	970	2.66	4.800000	9:35:55 AM	5.7500	5.7500	5.7773
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,011	2.77	-	-	-	-	5.9158
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,051	2.88	-	-	-	-	5.9391
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,102	3.02	-	-	-	-	5.9660
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,118	3.06	1.000000	11:19:38 AM	5.8000	5.8000	6.0586
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,128	3.09	3.000000	3:00:07 PM	6.0000	6.0000	6.0605
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,181	3.23	122.700000	3:20:14 PM	5.9000	5.8813	5.8909
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,346	3.69	-	-	-	-	6.0525
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,376	3.77	-	-	-	-	6.0779
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,424	3.90	-	-	-	-	6.0975
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,508	4.13	-	-	-	-	6.1275

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RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,511	4.14	414.200000	3:20:45 PM	6.0250	6.0051	6.0218
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,572	4.30	-	-	-	-	6.1773
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,601	4.38	1.000000	3:24:43 PM	6.0000	6.0000	6.1490
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,697	4.65	2,824.690000	3:43:33 PM	6.0500	6.0302	6.0211
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,880	5.15	6,654.985000	3:58:00 PM	6.1000	6.0541	6.1001
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,895	5.19	-	-	-	-	6.2473
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,926	5.27	-	-	-	-	6.4554
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,038	5.58	-	-	-	-	6.2837
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,152	5.89	-	-	-	-	6.3137
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,189	5.99	120.850000	2:20:38 PM	6.2000	6.1567	6.2648
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,318	6.35	-	-	-	-	6.6718
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,465	6.75	1,266.600000	3:59:40 PM	6.1750	6.2211	6.2375
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,691	7.37	-	-	-	-	6.4117
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,734	7.49	30.000000	3:26:11 PM	6.3500	6.3500	6.8314
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,753	7.54	-	-	-	-	6.4195
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,935	8.04	-	-	-	-	6.4418
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,109	8.51	28.100000	3:21:48 PM	6.2800	6.2801	6.3682
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,112	8.52	12.000000	3:40:56 PM	6.3500	6.3500	6.4634
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,187	8.73	-	-	-	-	6.4610
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,294	9.02	227.089000	3:16:46 PM	6.2200	6.2753	6.2500
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,307	9.05	-	-	-	-	6.4693
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,335	9.13	-	-	-	-	6.9196
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,449	9.44	2,089.750000	3:41:41 PM	6.3250	6.3169	6.3129
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,533	9.67	813.615000	3:51:50 PM	6.4000	6.3779	6.3870
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,545	9.71	-	-	-	-	6.4921
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,568	9.77	250.000000	3:39:47 PM	6.4000	6.3900	6.3878
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,608	9.88	-	-	-	-	6.5008
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,720	10.19	60.000000	11:47:59 AM	6.4000	6.4000	6.5234
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,314	11.81	5,265.647000	3:59:23 PM	6.5000	6.4765	6.4891
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,643	12.71	3,238.170000	3:49:31 PM	6.5350	6.4897	6.5114
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,720	12.92	75.054000	2:35:44 PM	6.5500	6.5058	6.9830
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,008	13.71	-	-	-	-	6.8490
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,239	14.34	-	-	-	-	7.0311
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,329	14.59	-	-	-	-	6.9352
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,398	14.78	20.600000	3:35:18 PM	6.6900	6.8741	6.9478

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RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,519	15.11	-	-	-	-	6.9766
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,855	16.03	-	-	-	-	7.0304
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,449	17.66	-	-	-	-	7.0383
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,758	18.50	-	-	-	-	7.0460
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,255	19.86	-	-	-	-	7.0324