

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	1	0.00	-	-	-	-	-
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	8	0.02	-	-	-	-	4.3989
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	15	0.04	-	-	-	-	3.6642
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	22	0.06	-	-	-	-	4.1435
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	25	0.07	1,261.107000	3:34:49 PM	4.2000	4.2250	4.2075
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	29	0.08	-	-	-	-	4.2077
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	34	0.09	-	-	-	-	4.4948
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	36	0.10	18.717000	3:42:01 PM	4.0000	4.0147	4.1500
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	43	0.12	21.342000	3:47:09 PM	4.1350	4.1339	4.2709
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	50	0.14	0.300000	3:52:26 PM	4.8000	4.8000	4.7603
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	50	0.14	21.351000	2:40:44 PM	4.1300	4.1300	4.3546
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	57	0.16	-	-	-	-	4.1916
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	64	0.18	43.028000	3:55:18 PM	4.1500	4.1500	4.2220
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	71	0.19	4.092000	3:58:35 PM	4.3500	4.3500	4.2558
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	78	0.21	21.656000	11:52:19 AM	4.2750	4.2035	4.2036
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	85	0.23	2.110000	11:22:44 AM	4.2250	4.2250	4.2413
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	92	0.25	730.666000	3:54:57 PM	4.2300	4.2306	4.2202
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	94	0.26	2.000000	2:56:44 PM	4.7000	4.6500	4.9038
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	99	0.27	1,010.000000	3:45:45 PM	4.2050	4.2298	4.2300
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	106	0.29	-	-	-	-	4.4516
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	113	0.31	-	-	-	-	4.5149
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	120	0.33	-	-	-	-	4.6333
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	127	0.35	-	-	-	-	4.7407
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	132	0.36	-	-	-	-	4.9277
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	134	0.37	-	-	-	-	4.6681
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	141	0.39	-	-	-	-	5.2799
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	148	0.41	-	-	-	-	4.8339
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	155	0.42	-	-	-	-	4.6776
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	162	0.44	-	-	-	-	4.8402
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	169	0.46	44.407000	3:42:54 PM	4.9400	4.9425	4.9570
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	176	0.48	97.902000	3:29:14 PM	4.9500	4.9412	4.9504
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	183	0.50	1,778.387000	3:39:04 PM	4.9550	4.9501	4.9513
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	190	0.52	-	-	-	-	4.9967
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	197	0.54	-	-	-	-	5.0130
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	204	0.56	-	-	-	-	4.9988

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	210	0.58	45.806000	3:28:50 PM	5.2000	5.0594	5.1484
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	211	0.58	0.050000	10:18:34 AM	5.5000	5.5000	5.0039
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	218	0.60	-	-	-	-	5.0090
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	236	0.65	-	-	-	-	5.2056
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	279	0.76	-	-	-	-	5.2398
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	281	0.77	-	-	-	-	5.0773
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	295	0.81	-	-	-	-	4.9539
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	302	0.83	-	-	-	-	5.1835
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	309	0.85	-	-	-	-	5.1999
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	316	0.87	-	-	-	-	5.4321
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	-	1/4/2023	1/3/2024	351	0.96	7.653000	2:57:40 PM	5.3500	5.3514	5.3350
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	-	1/11/2023	1/10/2024	358	0.98	68.513000	3:49:53 PM	5.3870	5.3873	5.3909
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	-	1/18/2023	1/17/2024	365	1.00	1,959.156000	3:58:52 PM	5.4100	5.4146	5.4552
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	417	1.14	97.805000	3:55:45 PM	5.4250	5.4480	5.7480
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	420	1.15	48.625000	3:41:11 PM	5.5000	5.4281	5.6131
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	459	1.26	4.200000	3:16:47 PM	5.6500	5.5071	5.4642
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	503	1.38	-	-	-	-	5.4810
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	566	1.55	-	-	-	-	5.5514
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	581	1.59	-	-	-	-	5.5631
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	639	1.75	3.500000	3:25:51 PM	5.7000	5.7000	5.7295
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	664	1.82	-	-	-	-	5.6353
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	811	2.22	5.000000	11:19:15 AM	5.5500	5.5500	5.6454
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	816	2.23	2.000000	3:23:22 PM	5.6675	5.6675	5.8066
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	818	2.24	-	-	-	-	5.7474
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	938	2.57	604.712000	3:22:31 PM	5.6000	5.6209	5.6328
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	966	2.65	55.800000	2:57:19 PM	5.6300	5.6255	5.6521
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,007	2.76	-	-	-	-	5.8569
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,047	2.87	-	-	-	-	5.8772
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,098	3.01	-	-	-	-	5.9018
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,114	3.05	102.000000	2:53:58 PM	5.8750	5.7902	6.0157
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,124	3.08	20.000000	2:54:02 PM	5.8750	5.8750	5.9762
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,177	3.22	7.000000	3:02:25 PM	5.8500	5.8643	5.9090
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,342	3.67	5.000000	3:50:00 PM	5.9500	5.9500	5.9720
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,372	3.76	-	-	-	-	5.9906
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,420	3.89	-	-	-	-	6.0061

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RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,504	4.12	-	-	-	-	6.0292
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,507	4.13	33.070000	3:57:19 PM	5.8750	5.8905	6.0281
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,568	4.29	-	-	-	-	6.0637
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,597	4.37	1.505000	3:28:34 PM	5.8250	5.8272	6.3356
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,693	4.64	618.500000	3:52:12 PM	5.9500	5.9486	5.9521
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,876	5.14	1,221.617000	3:57:39 PM	6.0000	5.9536	5.9450
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,891	5.18	-	-	-	-	6.1150
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,922	5.26	60.500000	10:52:00 AM	6.0000	6.0000	6.0012
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,034	5.57	-	-	-	-	6.1402
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,148	5.88	-	-	-	-	6.1610
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,185	5.98	518.250000	3:40:35 PM	6.0000	6.0116	6.2272
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,314	6.34	15.000000	3:51:26 PM	6.0000	6.0000	6.4833
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,461	6.74	220.000000	3:48:41 PM	6.0300	6.0539	6.0699
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,687	7.36	-	-	-	-	6.2421
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,730	7.47	-	-	-	-	6.6667
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,749	7.53	-	-	-	-	6.2500
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,931	8.03	-	-	-	-	6.2727
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,105	8.50	-	-	-	-	6.2314
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,108	8.51	-	-	-	-	6.2956
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,183	8.72	-	-	-	-	6.2975
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,290	9.01	1,000.000000	-	-	-	6.2476
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,303	9.04	-	-	-	-	6.3083
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,331	9.12	-	-	-	-	6.7221
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,445	9.43	3,151.520000	3:59:28 PM	6.2000	6.2150	6.2058
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,529	9.66	150.500000	11:36:44 AM	6.2000	6.2332	6.2330
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,541	9.70	-	-	-	-	6.3275
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,564	9.76	150.000000	9:34:24 AM	6.2500	6.2667	6.2791
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,604	9.87	-	-	-	-	6.3343
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,716	10.17	10.000000	3:21:22 PM	6.3500	6.3500	6.4013
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,310	11.80	1,670.000000	3:23:39 PM	6.3600	6.3293	6.3548
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,639	12.70	4,391.980000	3:59:23 PM	6.3600	6.3532	6.3704
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,716	12.91	766.800000	3:57:55 PM	6.3520	6.3347	6.3676
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,004	13.70	-	-	-	-	6.4367
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,235	14.33	-	-	-	-	6.6742
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,325	14.58	-	-	-	-	6.4842

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RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,394	14.77	4.000000	10:11:42 AM	6.6800	6.7050	6.4930
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,515	15.10	-	-	-	-	6.5158
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,851	16.02	-	-	-	-	6.5793
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,445	17.65	13.900000	3:25:50 PM	6.5500	6.5651	6.6039
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,754	18.49	-	-	-	-	6.5986
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,251	19.85	2,173.330000	3:59:44 PM	6.5300	6.5297	6.5163