

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 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	7	0.02	-	-	-	-	4.3213
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	14	0.04	-	-	-	-	3.6642
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	21	0.06	86.490000	10:55:57 AM	3.8500	3.8505	4.0838
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	24	0.07	1,289.400000	2:38:46 PM	4.1500	4.1334	4.1502
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	28	0.08	-	-	-	-	4.1389
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	33	0.09	-	-	-	-	4.4064
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	35	0.10	33.107000	11:58:14 AM	4.0750	4.0334	4.1500
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	42	0.12	763.861000	3:37:50 PM	4.1350	4.1804	4.1737
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	49	0.13	205.000000	11:53:56 AM	4.6000	4.6244	4.6248
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	49	0.13	196.885000	3:47:28 PM	4.1350	4.1380	4.3324
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	56	0.15	-	-	-	-	4.1916
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	63	0.17	633.795000	3:29:05 PM	4.1560	4.1384	4.1375
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	70	0.19	-	-	-	-	4.2240
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	77	0.21	11.433000	11:02:19 AM	4.2050	4.1887	4.2036
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	84	0.23	5.522000	3:29:05 PM	4.2275	4.2259	4.2539
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	91	0.25	2,366.983000	3:48:14 PM	4.2300	4.2339	4.2284
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	93	0.26	2.365000	3:13:10 PM	4.8000	4.7617	4.8968
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	98	0.27	0.505000	2:38:09 PM	4.4000	4.4000	4.2300
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	105	0.29	0.606000	10:59:16 AM	4.7500	4.7500	4.4284
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	112	0.31	-	-	-	-	4.4905
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	119	0.33	-	-	-	-	4.6025
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	126	0.35	-	-	-	-	4.7046
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	131	0.36	-	-	-	-	4.8133
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	133	0.36	-	-	-	-	4.6437
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	140	0.38	-	-	-	-	5.2668
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	147	0.40	-	-	-	-	4.8034
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	154	0.42	-	-	-	-	4.6666
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	161	0.44	-	-	-	-	4.8187
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	168	0.46	80.196000	3:52:45 PM	4.9500	4.9521	4.9570
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	175	0.48	1,022.753000	2:44:02 PM	4.8500	4.8837	4.8825
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	182	0.50	324.221000	3:46:04 PM	4.9550	4.9539	4.9521
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	189	0.52	-	-	-	-	4.9830
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	196	0.54	-	-	-	-	5.0000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	203	0.56	-	-	-	-	4.9895
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	209	0.57	8.473000	10:33:53 AM	4.8500	4.8618	5.0215

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RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	210	0.58	-	-	-	-	4.9964
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	217	0.59	-	-	-	-	5.0033
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	235	0.64	12.900000	3:31:27 PM	5.0500	5.0682	5.2258
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	278	0.76	-	-	-	-	5.1314
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	280	0.77	-	-	-	-	5.0822
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	294	0.81	-	-	-	-	4.9743
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	301	0.82	-	-	-	-	5.1842
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	308	0.84	-	-	-	-	5.2009
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	315	0.86	-	-	-	-	5.4321
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	-	1/4/2023	1/3/2024	350	0.96	55.500000	3:04:23 PM	5.3550	5.3554	5.3350
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	-	1/11/2023	1/10/2024	357	0.98	534.015000	3:46:17 PM	5.3870	5.4226	5.4074
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	-	1/18/2023	1/17/2024	364	1.00	1,907.196000	3:48:27 PM	5.4050	5.4211	5.4250
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	416	1.14	317.719000	3:41:36 PM	5.4000	5.3578	5.3954
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	419	1.15	339.834000	3:50:17 PM	5.3900	5.3852	5.3861
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	458	1.25	3.875000	3:10:55 PM	5.6000	5.5929	5.3810
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	502	1.37	-	-	-	-	5.4049
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	565	1.55	-	-	-	-	5.4812
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	580	1.59	-	-	-	-	5.4947
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	638	1.75	19.500000	2:41:55 PM	5.5500	5.5962	5.7318
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	663	1.82	-	-	-	-	5.5766
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	810	2.22	139.966000	2:59:11 PM	5.5500	5.5900	5.7216
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	815	2.23	1.970000	3:02:25 PM	5.7000	5.7000	5.7259
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	817	2.24	-	-	-	-	5.7041
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	937	2.57	204.030000	3:09:06 PM	5.6450	5.6183	5.6289
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	965	2.64	-	-	-	-	5.6541
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,006	2.75	-	-	-	-	5.8298
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,046	2.86	-	-	-	-	5.8539
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,097	3.00	-	-	-	-	5.8834
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,113	3.05	13.000000	2:39:33 PM	5.9000	5.7360	6.0886
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,123	3.08	13.500000	3:02:57 PM	5.7800	5.7207	5.9588
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,176	3.22	206.697000	3:00:38 PM	5.8600	5.8590	5.8612
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,341	3.67	23.740000	3:50:19 PM	6.0000	5.9496	5.9609
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,371	3.75	2.500000	2:46:22 PM	5.7500	5.7460	5.9794
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,419	3.89	-	-	-	-	5.9962
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,503	4.12	-	-	-	-	6.0198

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RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,506	4.12	66.881000	3:55:25 PM	5.9150	5.8797	6.0277
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,567	4.29	-	-	-	-	6.0514
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,596	4.37	37.308000	2:47:13 PM	5.8500	5.8746	6.2978
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,692	4.63	871.950000	3:51:56 PM	6.0250	5.9909	5.9968
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,875	5.13	384.665000	3:54:21 PM	5.9850	5.9958	6.0028
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,890	5.18	3.000000	3:53:38 PM	5.9700	5.9700	6.0975
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,921	5.26	6.210000	3:47:32 PM	6.1000	6.1000	6.0023
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,033	5.57	3.000000	3:48:10 PM	6.1000	6.1000	6.1164
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,147	5.88	-	-	-	-	6.1321
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,184	5.98	56.285527	3:51:19 PM	6.1000	6.0140	6.2269
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,313	6.33	3.200000	3:49:35 PM	6.1000	6.2406	6.4183
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,460	6.74	366.000000	11:39:10 AM	6.0000	6.0406	6.0421
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,686	7.35	-	-	-	-	6.1882
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,729	7.47	137.900000	-	-	-	6.2511
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,748	7.52	-	-	-	-	6.1942
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,930	8.02	-	-	-	-	6.2116
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,104	8.50	311.000000	3:57:37 PM	6.1500	6.1275	6.1266
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,107	8.51	18.490000	-	-	-	6.2346
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,182	8.71	-	-	-	-	6.2373
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,289	9.01	-	-	-	-	6.2523
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,302	9.04	-	-	-	-	6.2491
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,330	9.12	-	-	-	-	6.6254
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,444	9.43	1,448.371000	3:56:19 PM	6.2250	6.2308	6.2029
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,528	9.66	157.000000	2:19:27 PM	6.2650	6.2093	6.2127
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,540	9.69	-	-	-	-	6.2789
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,563	9.76	150.500000	11:48:43 AM	6.3250	6.2336	6.1997
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,603	9.86	-	-	-	-	6.2884
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,715	10.17	-	-	-	-	6.4019
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,309	11.80	2,505.850000	3:59:06 PM	6.3750	6.3713	6.3697
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,638	12.70	2,045.320000	3:51:27 PM	6.3900	6.3955	6.3869
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,715	12.91	400.000000	2:29:36 PM	6.3850	6.4113	6.4268
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,003	13.70	-	-	-	-	6.4804
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,234	14.33	-	-	-	-	6.6962
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,324	14.58	-	-	-	-	6.5239
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,393	14.77	-	-	-	-	6.5317

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RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,514	15.10	-	-	-	-	6.5531
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,850	16.02	-	-	-	-	6.6188
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,444	17.64	5.000000	3:58:59 PM	6.5000	6.5000	6.6634
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,753	18.49	2.000000	3:46:31 PM	6.6000	6.6000	6.6571
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,250	19.85	6,184.760000	3:54:08 PM	6.5900	6.5189	6.5717