

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 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	7	0.02	5.000000	2:41:51 PM	3.7500	3.7500	3.9261
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	14	0.04	-	-	-	-	4.0484
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	17	0.05	82.439000	11:19:17 AM	3.9000	3.9393	3.9415
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	21	0.06	32.050000	3:45:17 PM	3.9500	3.9500	4.1742
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	26	0.07	-	-	-	-	4.3176
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	28	0.08	-	-	-	-	4.2056
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	35	0.10	8.627000	3:30:06 PM	3.8000	4.0854	4.2417
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	42	0.12	6.500000	9:43:10 AM	4.1000	4.1000	4.7122
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	42	0.12	1.501000	2:24:33 PM	4.1350	3.9784	4.2868
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	49	0.13	1.000000	9:58:14 AM	4.2500	4.2500	4.1966
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	56	0.15	0.165000	3:14:37 PM	4.2000	4.2000	4.1375
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	63	0.17	-	-	-	-	4.2479
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	70	0.19	6.060000	3:19:34 PM	4.0000	4.1047	4.2205
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	77	0.21	417.589000	2:53:37 PM	4.0500	4.0501	4.0500
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	84	0.23	1,283.024000	3:38:12 PM	4.2000	4.1994	4.2022
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	86	0.24	262.000000	3:28:41 PM	4.8000	4.4355	4.5052
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	91	0.25	2,629.426400	3:45:29 PM	4.1950	4.1928	4.1944
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	98	0.27	2.180000	2:49:42 PM	4.7000	4.4750	4.4052
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	105	0.29	-	-	-	-	4.4562
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	112	0.31	-	-	-	-	4.5322
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	119	0.33	-	-	-	-	4.6033
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	124	0.34	1.000000	10:38:17 AM	4.5000	4.5000	4.6904
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	126	0.35	-	-	-	-	5.0530
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	133	0.36	-	-	-	-	4.9524
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	140	0.38	-	-	-	-	4.7126
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	147	0.40	-	-	-	-	4.6642
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	154	0.42	-	-	-	-	4.7602
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	161	0.44	249.624000	3:47:52 PM	4.8500	4.8621	4.8855
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	168	0.46	11.921000	2:52:46 PM	4.8500	4.8666	4.9167
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	175	0.48	119.745000	3:49:24 PM	4.9000	4.8993	4.9353
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	182	0.50	222.317000	3:55:48 PM	4.8850	4.8782	4.8881
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	189	0.52	-	-	-	-	4.9200
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	196	0.54	-	-	-	-	4.9200
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	202	0.55	23.703000	3:22:47 PM	5.0000	4.9358	5.1523
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	203	0.56	-	-	-	-	4.9868

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RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	210	0.58	-	-	-	-	5.0022
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	228	0.62	502.000000	2:25:09 PM	5.0150	4.9503	4.9594
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	271	0.74	-	-	-	-	4.9330
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	273	0.75	-	-	-	-	5.1399
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	287	0.79	-	-	-	-	5.0955
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	294	0.81	-	-	-	-	5.2055
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	301	0.82	-	-	-	-	5.2190
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	308	0.84	-	-	-	-	5.3112
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	-	1/4/2023	1/3/2024	343	0.94	76.426000	3:51:37 PM	5.3650	5.3639	5.3808
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	-	1/11/2023	1/10/2024	350	0.96	12.124000	3:23:26 PM	5.3750	5.3748	5.3779
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	-	1/18/2023	1/17/2024	357	0.98	841.333000	3:39:06 PM	5.3500	5.3533	5.3582
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	-	1/25/2023	1/24/2024	364	1.00	423.136000	3:49:29 PM	5.3500	5.3445	5.3594
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	409	1.12	1,329.771000	3:23:19 PM	5.2800	5.1884	5.1970
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	412	1.13	22.100000	3:54:23 PM	5.1850	5.2718	5.2428
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	451	1.24	1.000000	11:07:52 AM	5.2250	5.2250	5.1222
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	495	1.36	-	-	-	-	5.1478
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	558	1.53	-	-	-	-	5.2055
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	573	1.57	0.150000	9:29:46 AM	5.2500	5.2500	5.2170
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	631	1.73	22.150000	3:36:34 PM	5.2700	5.3008	5.3637
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	656	1.80	-	-	-	-	5.2837
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	803	2.20	588.600000	11:19:04 AM	5.2500	5.2480	5.2531
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	808	2.21	18.690000	3:13:26 PM	5.4500	5.4285	5.4689
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	810	2.22	-	-	-	-	5.3935
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	930	2.55	231.070000	3:12:56 PM	5.5000	5.2779	5.3172
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	958	2.62	100.800000	3:56:53 PM	5.4000	5.3998	5.4009
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	999	2.74	-	-	-	-	5.5074
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,039	2.85	-	-	-	-	5.5303
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,090	2.98	-	-	-	-	5.5590
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,106	3.03	721.358000	2:15:50 PM	5.5250	5.5787	5.5681
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,116	3.06	800.963000	3:07:47 PM	5.6000	5.5719	5.5496
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,169	3.20	213.720000	2:48:51 PM	5.5750	5.5067	5.5830
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,334	3.65	3.740000	3:50:51 PM	5.6000	5.5853	5.9103
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,364	3.73	1.164000	2:47:43 PM	5.8850	5.8850	5.6658
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,412	3.87	-	-	-	-	5.6843
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,496	4.10	1.000000	2:16:43 PM	5.6000	5.6000	5.7124

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RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,499	4.10	69.790000	3:42:51 PM	5.6000	5.6249	5.6059
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,560	4.27	562.000000	3:51:28 PM	5.7750	5.7850	5.7850
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,589	4.35	30.122000	3:18:49 PM	6.0000	5.6603	5.8661
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,685	4.61	645.200000	11:50:40 AM	5.6750	5.7163	5.7002
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,868	5.11	1,464.882000	3:53:06 PM	5.7805	5.7861	5.7786
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,883	5.16	-	-	-	-	5.8108
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,914	5.24	1.100000	11:49:47 AM	5.8000	5.8000	5.8290
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,026	5.55	50.000000	11:37:28 AM	5.7700	5.7700	5.7700
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,140	5.86	-	-	-	-	5.8597
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,177	5.96	6.000000	2:46:14 PM	5.7850	5.7800	5.9989
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,306	6.31	10.000000	11:55:26 AM	5.8000	5.8000	6.0204
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,453	6.72	105.000000	3:45:20 PM	5.9000	5.9167	5.7539
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,679	7.34	-	-	-	-	5.9405
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,722	7.45	-	-	-	-	6.1351
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,741	7.50	-	-	-	-	5.9489
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,923	8.00	-	-	-	-	5.9735
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,097	8.48	8.500000	2:06:30 PM	5.8250	5.9050	5.8239
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,100	8.49	2.000000	2:15:26 PM	5.9000	5.9000	6.0007
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,175	8.69	-	-	-	-	6.0086
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,282	8.99	-	-	-	-	5.9230
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,295	9.02	-	-	-	-	6.0251
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,323	9.10	12.000000	10:37:56 AM	5.9500	6.1167	6.2157
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,437	9.41	1,046.720000	3:49:46 PM	5.9250	5.9632	5.9407
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,521	9.64	2,611.930000	3:52:49 PM	5.9800	6.0245	5.9885
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,533	9.67	-	-	-	-	6.0605
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,556	9.74	-	-	-	-	5.9035
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,596	9.85	-	-	-	-	6.0707
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,708	10.15	1.558500	11:53:21 AM	6.1000	6.1000	6.3770
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,302	11.78	1,950.710000	3:52:23 PM	6.1000	6.1077	6.1043
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,631	12.68	2,423.500000	3:47:02 PM	6.1500	6.1498	6.1486
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,708	12.89	51.540000	2:43:29 PM	6.1500	6.1500	6.1796
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	4,996	13.68	-	-	-	-	6.2621
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,227	14.31	-	-	-	-	6.3932
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,317	14.56	1.000000	11:28:44 AM	6.3300	6.3300	6.3175
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,386	14.75	7.500000	3:13:00 PM	6.1500	6.1500	6.3294

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RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,507	15.08	-	-	-	-	6.3544
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,843	16.00	0.400000	10:12:12 AM	6.3100	6.3050	6.4323
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,437	17.62	-	-	-	-	6.4885
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,746	18.47	-	-	-	-	6.4909
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,243	19.83	5,928.500000	3:53:50 PM	6.4150	6.4415	6.4125