

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	3	0.01	-	-	-	-	-
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	5	0.01	70.100000	3:45:47 PM	1.9000	1.2577	1.2215
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	12	0.03	1.000000	11:08:04 AM	1.4000	1.4000	1.4337
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	19	0.05	767.710000	3:49:54 PM	1.2100	1.2237	1.2199
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	26	0.07	54.212000	2:55:53 PM	1.2500	1.3112	1.5171
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	32	0.09	-	-	-	-	2.1825
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	33	0.09	60.000000	3:59:08 PM	1.4000	1.3546	1.3320
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	40	0.11	1.511000	2:38:49 PM	1.3750	1.3750	1.4397
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	47	0.13	3.000000	10:47:03 AM	1.4500	1.4500	1.4364
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	54	0.15	3.703000	10:55:17 AM	1.4250	1.4250	1.4250
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	61	0.17	-	-	-	-	1.4628
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	68	0.19	65.428000	3:48:42 PM	1.6900	1.6740	1.6833
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	74	0.20	1,000.000000	11:58:14 AM	2.5000	2.5000	2.4514
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	75	0.21	450.000000	3:20:59 PM	1.8750	1.8750	1.8750
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	82	0.23	282.300000	3:20:35 PM	1.8750	1.8611	1.8619
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	89	0.24	282.294000	3:56:06 PM	1.8250	1.8295	1.8249
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	96	0.26	34.039000	3:25:18 PM	1.8300	1.8243	1.8281
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	103	0.28	20.024000	2:35:21 PM	1.8500	1.8500	1.9256
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	108	0.30	-	-	-	-	2.8587
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	110	0.30	1.005000	2:37:06 PM	1.8600	1.8600	1.8859
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	117	0.32	1.800000	10:09:48 AM	1.8750	1.8750	1.9075
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	124	0.34	-	-	-	-	1.6500
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	131	0.36	-	-	-	-	1.9698
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	138	0.38	-	-	-	-	2.0022
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	145	0.40	-	-	-	-	2.0480
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	151	0.41	54.057000	2:52:28 PM	2.0550	2.0542	1.9374
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	156	0.43	33.190000	3:32:06 PM	2.7500	2.8268	2.7661
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	158	0.43	4.000000	11:58:29 AM	3.3400	3.4225	3.3326
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	159	0.44	10.500000	2:58:57 PM	2.1000	2.0957	1.9895
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	166	0.45	11.634000	3:35:11 PM	2.4000	2.0927	1.9519
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	173	0.47	5.600000	2:26:17 PM	2.3500	2.3500	2.1400
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	180	0.49	105.518000	3:25:29 PM	2.4550	2.4097	2.4157
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	187	0.51	0.500000	2:51:15 PM	2.0500	2.0500	2.2133
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	194	0.53	-	-	-	-	2.4557

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RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	201	0.55	-	-	-	-	2.2446
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	208	0.57	-	-	-	-	2.2573
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	215	0.59	-	-	-	-	2.2678
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	222	0.61	-	-	-	-	2.1000
RPGb 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	225	0.62	497.282000	3:50:03 PM	3.5300	3.4301	3.4895
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	229	0.63	-	-	-	-	2.2890
RPGb 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	234	0.64	-	-	-	-	3.2940
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	236	0.65	-	-	-	-	2.3081
RPGb 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	250	0.68	7.100000	3:57:47 PM	3.6000	3.5056	3.4918
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	257	0.70	0.520000	10:34:48 AM	2.0750	2.0750	2.3485
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	264	0.72	-	-	-	-	2.3614
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	278	0.76	-	-	-	-	2.3794
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	285	0.78	-	-	-	-	2.3969
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	292	0.80	-	-	-	-	2.4099
RPGb 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	294	0.81	56.000000	3:10:57 PM	3.6000	3.6179	3.6089
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	299	0.82	-	-	-	-	2.4360
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	306	0.84	1.090000	3:40:48 PM	2.6350	2.6350	2.4722
RPGb 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	332	0.91	-	-	-	-	3.5638
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	341	0.93	-	-	-	-	2.5841
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	348	0.95	0.500000	11:03:52 AM	2.3600	2.3600	2.4120
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	355	0.97	19.710000	3:45:15 PM	2.6250	2.6250	2.4600
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	362	0.99	69.320000	3:49:10 PM	2.6360	2.6053	2.6400
RPGb 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	410	1.12	19.574000	2:34:22 PM	3.7000	3.8050	3.7230
RPGb 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	436	1.19	17.400000	3:45:29 PM	3.9350	3.7171	3.8086
RPGb 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	479	1.31	-	-	-	-	3.8929
RPGb 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	617	1.69	80.790000	3:38:32 PM	4.3500	4.3077	4.3690
RPGb 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	620	1.70	32.300000	3:59:01 PM	4.3500	4.1577	4.0794
RPGb 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	659	1.80	5.000000	3:34:49 PM	4.6250	4.6250	4.2764
RPGb 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	703	1.93	-	-	-	-	4.3702
RPGb 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	766	2.10	-	-	-	-	4.4924
RPGb 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	781	2.14	1.000000	10:39:14 AM	4.8300	4.8300	4.5193
RPGb 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	839	2.30	-	-	-	-	4.6405
RPGb 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	864	2.37	-	-	-	-	4.6680
RPGb 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,011	2.77	826.536000	3:32:43 PM	4.7900	4.8057	4.8093

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,016	2.78	9.230000	3:45:52 PM	5.0700	5.0619	4.8968
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,018	2.79	-	-	-	-	4.9440
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,138	3.12	17.840000	3:24:47 PM	5.2000	5.0892	5.1816
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,166	3.19	6.337481	3:26:00 PM	5.4000	5.4000	5.4792
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,207	3.31	-	-	-	-	5.2332
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,247	3.41	-	-	-	-	5.2871
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,298	3.55	-	-	-	-	5.3558
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,324	3.63	830.000000	3:18:48 PM	5.7100	5.7515	5.7553
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,377	3.77	66.306000	3:45:37 PM	5.8065	5.6680	5.5946
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,542	4.22	10.310000	2:21:22 PM	5.6755	5.6874	5.6764
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,572	4.30	-	-	-	-	5.6431
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,620	4.44	-	-	-	-	5.7346
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,704	4.67	-	-	-	-	5.8241
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,707	4.67	23.965000	3:39:16 PM	5.3750	5.3803	5.4078
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,768	4.84	-	-	-	-	5.8759
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,797	4.92	87.770000	3:37:13 PM	5.6000	5.7054	5.7149
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,893	5.18	-	-	-	-	5.9944
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,091	5.73	-	-	-	-	6.1523
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,122	5.81	13.000000	11:01:31 AM	6.0900	6.1192	6.2321
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,234	6.12	203.480000	3:15:19 PM	6.2500	6.2967	6.2531
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,348	6.43	-	-	-	-	6.3353
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,385	6.53	0.500000	11:30:36 AM	6.3500	6.3500	6.4098
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,514	6.88	5.400000	11:18:54 AM	6.6000	6.6000	6.6363
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,887	7.90	-	-	-	-	6.6654
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,930	8.02	49.750000	2:43:02 PM	6.9500	6.9500	6.6795
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,949	8.07	-	-	-	-	6.6982
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,131	8.57	-	-	-	-	6.7934
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,305	9.05	-	-	-	-	6.9011
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,308	9.06	-	-	-	-	6.7084
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,383	9.26	-	-	-	-	6.9151
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,490	9.56	20.500000	3:27:56 PM	6.9125	6.9125	6.9068
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,503	9.59	-	-	-	-	6.9653
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,531	9.67	-	-	-	-	6.9770
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,645	9.98	1,194.673000	3:42:20 PM	7.0050	7.0465	7.0477

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RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,741	10.24	-	-	-	-	7.0323
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,804	10.42	-	-	-	-	7.0356
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,916	10.72	-	-	-	-	7.0406
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,510	12.35	-	-	-	-	7.0177
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,839	13.25	-	-	-	-	6.9797
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,916	13.46	8.000000	2:03:18 PM	6.9100	6.9100	6.9674
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,204	14.25	-	-	-	-	6.9324
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,435	14.88	-	-	-	-	6.9041
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,525	15.13	-	-	-	-	6.8955
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,594	15.32	8.500000	3:38:05 PM	6.5000	6.4606	6.8901
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,715	15.65	-	-	-	-	6.8804
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,051	16.57	0.100000	3:22:26 PM	6.7500	6.7500	6.9808
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,645	18.19	1.150000	11:51:07 AM	6.6000	6.6000	6.7629
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,954	19.04	-	-	-	-	6.7386