

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	4	0.01	-	-	-	-	-
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	5	0.01	-	-	-	-	2.1402
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	12	0.03	-	-	-	-	2.1407
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	19	0.05	-	-	-	-	2.1183
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	26	0.07	5.875000	3:35:00 PM	1.9500	2.0377	1.9091
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	33	0.09	11.710000	11:54:04 AM	2.1700	2.1724	2.0650
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	38	0.10	-	-	-	-	4.3681
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	40	0.11	-	-	-	-	2.1913
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	47	0.13	-	-	-	-	2.5875
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	54	0.15	202.409000	3:50:50 PM	2.5750	2.4596	2.4266
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	61	0.17	-	-	-	-	2.3280
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	68	0.19	205.715000	3:50:47 PM	2.5750	2.4933	2.4038
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	75	0.21	-	-	-	-	2.2905
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	81	0.22	-	-	-	-	2.1989
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	86	0.24	5,095.172000	3:23:22 PM	4.3500	4.2883	4.2792
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	88	0.24	15.680000	3:45:27 PM	4.2500	4.2658	4.4800
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	89	0.24	116.252000	3:41:47 PM	2.3100	2.3086	2.2842
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	96	0.26	-	-	-	-	2.5036
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	103	0.28	-	-	-	-	2.5689
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	110	0.30	4.000000	11:50:52 AM	2.1850	2.2450	2.3000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	117	0.32	-	-	-	-	2.6964
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	124	0.34	18.000000	11:21:24 AM	3.0500	3.0250	2.8351
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	131	0.36	-	-	-	-	2.8452
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	138	0.38	6.000000	11:39:22 AM	3.2500	3.2500	2.8983
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	145	0.40	10.000000	10:26:50 AM	3.2500	3.2500	2.9728
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	152	0.42	-	-	-	-	3.2670
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	155	0.42	863.515000	3:54:27 PM	4.4600	4.5142	4.5230
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	159	0.44	10.300000	2:29:26 PM	3.3050	3.3050	3.2783
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	164	0.45	1.930000	2:13:46 PM	4.5000	4.5000	4.5780
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	166	0.45	11.425000	11:54:34 AM	3.3300	3.3008	3.3436
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	180	0.49	43.512000	3:28:52 PM	4.6500	4.5782	4.7988
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	180	0.49	58.831000	3:40:33 PM	3.3910	3.3897	3.3900
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	187	0.51	-	-	-	-	3.3176
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	194	0.53	-	-	-	-	3.3466
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	208	0.57	10.120000	11:43:19 AM	3.0250	3.0250	2.9264

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RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	215	0.59	-	-	-	-	3.4333
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	222	0.61	-	-	-	-	3.4622
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	224	0.61	35.490000	2:41:03 PM	4.5500	4.5450	4.7600
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	229	0.63	-	-	-	-	3.4912
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	236	0.65	-	-	-	-	3.5201
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	262	0.72	-	-	-	-	4.6666
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	271	0.74	-	-	-	-	3.6648
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	278	0.76	-	-	-	-	3.8000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	285	0.78	-	-	-	-	3.7129
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	292	0.80	-	-	-	-	3.7359
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	299	0.82	1.000000	10:26:20 AM	3.4500	3.4500	3.7573
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	306	0.84	-	-	-	-	3.7610
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	313	0.86	72.312000	2:36:41 PM	3.6850	4.2563	4.0756
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	320	0.88	8.887000	11:31:06 AM	3.7000	3.6642	3.8550
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	327	0.90	2.551000	2:10:18 PM	3.7150	3.7150	3.8262
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	334	0.91	1.512000	2:41:25 PM	4.0000	3.8476	3.5095
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	340	0.93	11.200000	3:09:23 PM	4.6300	4.5386	4.6119
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	341	0.93	-	-	-	-	3.8717
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	348	0.95	11.710000	2:39:11 PM	3.8950	3.8950	3.9624
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	366	1.00	29.000000	3:23:49 PM	4.6565	4.6555	4.8004
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	409	1.12	-	-	-	-	4.7869
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	547	1.50	21.430000	3:07:29 PM	4.8000	4.7687	4.9928
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	550	1.51	61.184000	3:58:16 PM	4.8500	4.8738	4.9238
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	589	1.61	13.000000	2:55:55 PM	5.1500	5.1038	5.1316
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	633	1.73	-	-	-	-	4.9695
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	696	1.91	-	-	-	-	5.0208
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	711	1.95	9.560000	9:26:54 AM	5.1500	5.1500	5.0393
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	769	2.11	30.000000	3:38:55 PM	4.9000	4.9000	4.7691
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	794	2.17	-	-	-	-	5.1049
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	941	2.58	55.000000	10:55:34 AM	4.9150	4.9364	4.9104
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	946	2.59	1.250000	9:59:30 AM	5.1500	5.1500	5.2386
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	948	2.60	-	-	-	-	5.2405
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,068	2.92	15.800000	3:05:36 PM	5.2000	5.1706	5.0570
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,096	3.00	18.450000	3:27:04 PM	5.1500	5.1556	5.3757
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,137	3.11	-	-	-	-	5.4078

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,177	3.22	-	-	-	-	5.4439
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,228	3.36	-	-	-	-	5.4990
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,244	3.41	1.000000	3:22:12 PM	5.3750	5.3750	5.3807
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,254	3.43	15.400000	2:57:16 PM	5.5000	5.5000	5.2472
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,307	3.58	13.200000	9:39:44 AM	5.2000	5.2000	5.5034
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,472	4.03	5.500000	3:14:30 PM	5.8800	5.9436	5.7092
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,502	4.11	1.000000	2:15:50 PM	5.2500	5.2500	6.2499
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,550	4.24	-	-	-	-	5.7708
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,634	4.47	-	-	-	-	5.8373
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,637	4.48	7.000000	3:39:37 PM	5.8300	5.9643	6.2855
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,698	4.65	25.000000	10:31:40 AM	5.7500	5.7500	5.7517
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,727	4.73	11.000000	10:21:20 AM	5.8750	5.8732	5.9222
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,823	4.99	-	-	-	-	5.9867
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	2,006	5.49	3,291.670000	3:59:44 PM	6.2800	6.2931	6.2869
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,021	5.53	4.000000	2:41:14 PM	6.4000	6.4000	6.1057
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,052	5.62	-	-	-	-	6.1136
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,164	5.93	15.000000	9:22:09 AM	6.3500	6.3500	5.9562
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,278	6.24	-	-	-	-	6.2264
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,315	6.34	0.100000	11:43:16 AM	6.3250	6.3250	6.3244
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,444	6.69	-	-	-	-	6.2318
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,817	7.71	-	-	-	-	6.4188
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,860	7.83	-	-	-	-	6.4325
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,879	7.88	-	-	-	-	6.4390
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,061	8.38	-	-	-	-	6.4953
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,235	8.86	-	-	-	-	6.1859
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,238	8.87	-	-	-	-	6.4743
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,313	9.07	-	-	-	-	6.5689
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,420	9.36	0.300000	-	-	-	6.7516
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,433	9.40	-	-	-	-	6.5908
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,461	9.48	0.250000	2:19:05 PM	6.5500	6.5500	6.5959
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,575	9.79	1,760.875000	3:59:46 PM	6.6150	6.5985	6.6191
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,671	10.05	-	-	-	-	6.6324
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,734	10.22	6.000000	9:40:02 AM	6.8000	6.8000	6.6376
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,846	10.53	-	-	-	-	6.6468
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,440	12.16	-	-	-	-	6.6901

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,769	13.06	-	-	-	-	6.7141
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,846	13.27	155.000000	2:39:50 PM	6.7000	6.7000	6.6995
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,134	14.06	-	-	-	-	6.7595
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,365	14.69	-	-	-	-	6.8000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,455	14.94	-	-	-	-	6.8159
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,524	15.12	-	-	-	-	6.8282
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,645	15.46	-	-	-	-	6.8499
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,981	16.38	-	-	-	-	6.9140
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,575	18.00	-	-	-	-	6.9912
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,884	18.85	-	-	-	-	6.9960