

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 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	4	0.01	-	-	-	-	-
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	6	0.02	10.000000	3:31:04 PM	2.5500	2.5500	2.5837
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	13	0.04	-	-	-	-	2.7000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	20	0.06	22.000000	3:08:00 PM	2.7000	2.7000	2.8000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	27	0.07	10.000000	2:51:48 PM	2.6750	2.6750	2.8372
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	34	0.09	56.035000	3:16:45 PM	3.3750	3.0857	2.7474
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	41	0.11	172.551000	2:33:41 PM	2.7500	2.8949	2.9111
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	47	0.13	-	-	-	-	2.7547
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	52	0.14	95.370000	3:45:33 PM	4.4500	4.4382	4.6738
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	54	0.15	16.000000	3:02:05 PM	4.3100	4.4075	4.3498
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	55	0.15	73.322000	3:03:52 PM	2.8000	2.8955	2.9529
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	62	0.17	11.060000	3:21:23 PM	2.9500	2.9500	3.0110
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	69	0.19	-	-	-	-	2.9147
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	76	0.21	-	-	-	-	3.1082
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	83	0.23	85.726000	3:29:19 PM	3.6250	3.4833	3.4231
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	90	0.25	136.134000	3:33:43 PM	3.6700	3.7077	3.7043
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	97	0.27	60.737000	3:06:53 PM	3.4300	3.6306	3.4611
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	104	0.29	-	-	-	-	3.4489
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	111	0.30	8.500000	11:03:42 AM	3.4500	3.7012	3.4980
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	118	0.32	23.300000	2:54:02 PM	3.6250	3.6250	3.5537
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	121	0.33	140.441000	3:31:25 PM	4.8100	4.7796	4.7156
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	125	0.34	1.300000	11:04:22 AM	3.3500	3.3846	3.5856
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	130	0.36	-	-	-	-	4.7750
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	132	0.36	34.150000	2:37:46 PM	3.7850	3.5742	3.7700
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	146	0.40	139.717000	3:16:51 PM	4.6700	4.6516	4.6700
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	146	0.40	0.700000	2:28:32 PM	4.2500	4.2500	3.7566
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	153	0.42	12.200000	10:18:44 AM	3.6100	3.6100	3.8610
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	160	0.44	-	-	-	-	3.9065
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	167	0.46	-	-	-	-	3.9060
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	174	0.48	0.304000	3:06:37 PM	3.7000	3.7000	3.7000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	181	0.50	163.992000	3:52:17 PM	4.3750	4.3802	4.4387
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	188	0.52	-	-	-	-	3.6060
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	190	0.52	12.500000	3:10:05 PM	4.9500	4.9280	5.0386
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	195	0.53	-	-	-	-	3.9706
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	202	0.55	-	-	-	-	3.9559

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	228	0.62	-	-	-	-	4.9389
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	237	0.65	-	-	-	-	3.8821
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	244	0.67	-	-	-	-	3.8771
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	251	0.69	-	-	-	-	3.8526
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	258	0.71	-	-	-	-	3.8379
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	265	0.73	14.847000	3:34:15 PM	3.7050	3.7075	3.7688
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	272	0.75	-	-	-	-	3.8226
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	279	0.76	-	-	-	-	3.8238
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	286	0.78	-	-	-	-	3.8163
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	293	0.80	-	-	-	-	3.7966
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	300	0.82	32.720000	3:47:58 PM	3.5600	3.7929	3.7820
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	306	0.84	68.350000	2:48:20 PM	5.1000	4.8378	4.9633
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	307	0.84	7.420000	3:16:58 PM	4.6250	4.6250	3.8301
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	314	0.86	-	-	-	-	3.8399
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	332	0.91	75.776000	11:54:09 AM	5.1550	5.1550	5.4286
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	375	1.03	-	-	-	-	5.1314
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	513	1.41	63.657000	3:51:59 PM	5.3250	5.3872	5.3833
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	516	1.41	99.255000	3:58:30 PM	5.5000	5.4433	5.5352
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	555	1.52	-	-	-	-	5.3639
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	599	1.64	-	-	-	-	5.3965
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	662	1.81	-	-	-	-	5.4710
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	677	1.85	-	-	-	-	5.4890
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	735	2.01	6.300000	3:53:43 PM	5.4500	5.5175	4.5675
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	760	2.08	-	-	-	-	5.5816
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	907	2.48	-	-	-	-	5.7665
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	912	2.50	11.500000	3:48:23 PM	5.8500	5.8557	5.9667
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	914	2.50	-	-	-	-	5.7355
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,034	2.83	11.100000	3:17:50 PM	6.2500	6.1581	6.1066
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,062	2.91	15.900000	3:57:28 PM	6.1500	6.1626	6.0310
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,103	3.02	-	-	-	-	5.9234
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,143	3.13	-	-	-	-	5.9572
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,194	3.27	-	-	-	-	6.0005
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,210	3.31	2.600000	11:52:29 AM	5.7000	5.7000	5.6481
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,220	3.34	6.480000	3:54:56 PM	6.2000	6.1306	6.1999
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,273	3.49	9.200000	2:38:41 PM	5.9500	5.9500	6.3799

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RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,438	3.94	-	-	-	-	6.2063
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,468	4.02	1.080000	10:35:51 AM	6.5000	6.5000	6.2607
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,516	4.15	-	-	-	-	6.2680
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,600	4.38	-	-	-	-	6.3326
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,603	4.39	8.900000	3:26:15 PM	6.1000	6.4410	6.2838
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,664	4.56	3.000000	10:58:28 AM	6.4750	6.4750	6.3522
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,693	4.64	-	-	-	-	6.2789
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,789	4.90	-	-	-	-	6.4893
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,972	5.40	115.150000	3:56:33 PM	6.5500	6.4191	6.5788
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,987	5.44	0.300000	3:31:22 PM	6.6250	6.6250	6.6133
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,018	5.53	10.850000	3:47:38 PM	6.6000	6.7935	6.9983
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,130	5.83	1.000000	3:50:31 PM	6.6000	6.6000	6.7473
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,244	6.14	-	-	-	-	6.7768
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,281	6.25	-	-	-	-	6.5773
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,410	6.60	-	-	-	-	6.8117
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,557	7.00	119.500000	3:47:48 PM	6.9350	6.9367	6.9350
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,783	7.62	-	-	-	-	7.1496
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,826	7.74	14.000000	2:31:11 PM	6.9050	6.9050	7.0194
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,845	7.79	-	-	-	-	7.0260
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,027	8.29	-	-	-	-	7.0795
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,201	8.76	3.892000	2:19:55 PM	6.9750	6.9872	7.1366
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,204	8.77	55.000000	3:58:36 PM	7.1750	7.1750	7.1750
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,279	8.98	-	-	-	-	7.1437
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,386	9.27	13.100000	11:21:28 AM	7.1500	7.1500	7.1255
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,399	9.31	-	-	-	-	7.1601
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,427	9.38	11.600000	3:21:48 PM	6.9000	6.9000	7.1636
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,541	9.70	129.790000	3:25:54 PM	7.0000	7.0642	7.0650
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,625	9.93	10.000000	10:17:56 AM	7.1500	7.1500	7.2852
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,637	9.96	-	-	-	-	7.3820
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,700	10.13	-	-	-	-	7.1927
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,812	10.44	-	-	-	-	7.1844
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,406	12.06	-	-	-	-	7.1824
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,735	12.96	-	-	-	-	7.1698
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,812	13.18	33.530000	2:54:34 PM	7.2000	7.2202	7.1788
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,100	13.96	-	-	-	-	7.1871

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,331	14.60	-	-	-	-	7.2181
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,421	14.84	-	-	-	-	7.2306
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,490	15.03	2.000000	11:44:02 AM	7.4500	7.4500	7.1901
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,611	15.36	-	-	-	-	7.2015
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,947	16.28	30.000000	2:57:49 PM	7.2500	7.2500	7.3312
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,541	17.91	18.000000	2:42:58 PM	7.3000	7.3000	7.4747
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,850	18.75	-	-	-	-	7.4604