

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 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	5	0.01	61.300000	3:28:27 PM	4.3000	4.3000	-
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	7	0.02	181.700000	10:20:31 AM	4.3750	4.3750	4.4242
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	8	0.02	-	-	-	-	3.8123
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	15	0.04	-	-	-	-	3.8262
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	22	0.06	-	-	-	-	4.3527
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	29	0.08	-	-	-	-	3.7317
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	36	0.10	-	-	-	-	3.7998
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	43	0.12	-	-	-	-	3.9171
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	50	0.14	36.418000	3:46:40 PM	3.7350	3.8101	3.7441
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	57	0.16	-	-	-	-	4.1445
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	64	0.18	28.311000	3:55:28 PM	3.7350	3.7936	3.7917
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	71	0.19	258.649000	3:53:44 PM	4.0250	4.0239	4.0362
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	74	0.20	289.500000	3:56:55 PM	4.2700	4.2417	4.1489
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	78	0.21	2.000000	3:29:58 PM	4.2500	4.2500	4.7492
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	83	0.23	2.000000	3:54:18 PM	4.6500	4.6500	4.6461
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	85	0.23	4.000000	10:01:02 AM	4.2600	4.2600	4.2551
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	92	0.25	2,354.427000	3:49:58 PM	4.1250	4.1173	4.1245
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	99	0.27	797.766600	3:27:02 PM	4.9750	4.9348	4.9262
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	99	0.27	9.366000	2:01:16 PM	4.2250	4.1316	4.2500
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	106	0.29	29.930000	3:28:06 PM	4.1000	4.1675	4.3445
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	113	0.31	14.053000	2:44:18 PM	4.1000	4.1229	4.3935
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	120	0.33	-	-	-	-	4.4420
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	127	0.35	45.298000	3:37:07 PM	4.4850	4.4568	4.4982
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	134	0.37	-	-	-	-	4.4212
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	141	0.39	2.026000	2:40:26 PM	4.4000	4.4000	4.7461
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	143	0.39	285.515000	2:56:58 PM	4.8500	4.8885	4.8686
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	148	0.41	43.856000	3:00:32 PM	4.4750	4.4664	4.5849
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	155	0.42	28.064000	2:12:46 PM	4.7500	4.5549	4.7251
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	162	0.44	1,013.254000	2:47:18 PM	4.7000	4.7581	4.7752
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	169	0.46	761.980000	3:55:34 PM	4.8500	4.7971	4.7875
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	176	0.48	377.386000	3:54:35 PM	4.8500	4.8692	4.8776
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	181	0.50	-	-	-	-	5.0858
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	183	0.50	187.210000	3:57:00 PM	4.8750	4.8750	4.8810
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	190	0.52	-	-	-	-	4.8870
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	197	0.54	44.000000	9:53:28 AM	4.1750	4.2375	4.8925

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RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	204	0.56	0.500000	3:20:19 PM	4.3500	4.3500	4.8979
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	211	0.58	4.061000	2:24:04 PM	4.1250	4.1250	4.9033
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	218	0.60	-	-	-	-	4.9083
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	225	0.62	-	-	-	-	4.9144
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	232	0.64	-	-	-	-	4.9199
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	239	0.65	-	-	-	-	4.9252
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	246	0.67	-	-	-	-	4.9304
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	253	0.69	-	-	-	-	4.9264
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	259	0.71	169.654000	3:52:39 PM	5.3500	5.2038	5.3870
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	260	0.71	-	-	-	-	4.9415
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	267	0.73	-	-	-	-	4.9470
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	285	0.78	142.766000	3:07:10 PM	5.1000	5.3847	5.4421
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	328	0.90	-	-	-	-	5.4253
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	330	0.90	-	-	-	-	5.1128
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	344	0.94	4.586000	3:30:08 PM	4.9000	4.9227	5.1307
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	351	0.96	-	-	-	-	5.3779
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	358	0.98	85.930000	3:45:13 PM	5.0650	5.0679	5.0926
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	365	1.00	98.808500	3:56:23 PM	5.1250	5.1087	5.2896
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	466	1.28	441.430000	3:53:23 PM	5.7980	5.7673	5.7844
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	469	1.28	412.400000	3:51:52 PM	5.8720	5.8637	5.8416
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	508	1.39	2.460000	3:55:23 PM	6.1000	6.1000	6.0328
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	552	1.51	-	-	-	-	5.7560
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	615	1.68	-	-	-	-	5.8428
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	630	1.73	87.900000	3:46:33 PM	6.0500	6.1221	6.2345
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	688	1.88	56.844000	3:49:59 PM	6.1500	6.1412	6.2063
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	713	1.95	-	-	-	-	5.9779
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	860	2.36	5.217000	2:04:57 PM	5.7500	6.0603	5.8490
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	865	2.37	19.500000	3:48:08 PM	6.3000	6.1417	6.1265
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	867	2.37	-	-	-	-	6.1216
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	987	2.70	352.610000	3:40:51 PM	6.3000	6.2896	6.2802
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,015	2.78	5.500000	3:48:58 PM	6.4000	6.3495	6.3357
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,056	2.89	-	-	-	-	6.2952
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,096	3.00	-	-	-	-	6.3221
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,147	3.14	-	-	-	-	6.3495
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,163	3.18	43.000000	2:23:49 PM	6.2900	6.2977	6.3723

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,173	3.21	12.215000	3:55:54 PM	6.5000	6.4128	6.4463
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,226	3.36	147.930000	3:46:18 PM	6.5500	6.4798	6.4693
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,391	3.81	1.000000	11:05:19 AM	6.5900	6.5950	6.4449
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,421	3.89	-	-	-	-	6.4971
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,469	4.02	-	-	-	-	6.5211
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,553	4.25	3.000000	11:36:23 AM	6.4800	6.4800	6.5504
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,556	4.26	113.800000	3:08:20 PM	6.5500	6.5953	6.4888
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,617	4.43	0.100000	3:51:08 PM	6.6750	6.6750	6.5945
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,646	4.51	153.150000	3:52:00 PM	6.7000	6.6223	6.6855
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,742	4.77	2,694.900000	3:59:17 PM	6.5700	6.5426	6.5546
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,925	5.27	421.512000	3:56:17 PM	6.5900	6.5427	6.5550
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,940	5.31	400.000000	3:38:03 PM	6.5500	6.6125	6.6119
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,971	5.40	3.400000	2:00:42 PM	6.7000	6.6765	6.7660
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,083	5.70	42.000000	9:56:43 AM	6.7000	6.7000	6.5484
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,197	6.02	-	-	-	-	6.7525
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,234	6.12	53.150000	2:55:58 PM	6.5900	6.5969	6.5448
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,363	6.47	-	-	-	-	6.9347
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,510	6.87	-	-	-	-	6.8085
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,736	7.49	0.030000	3:52:27 PM	6.9250	6.9250	6.9254
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,779	7.61	-	-	-	-	6.9742
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,798	7.66	-	-	-	-	6.9450
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,980	8.16	-	-	-	-	7.0054
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,154	8.64	80.070000	3:53:08 PM	7.0500	6.9876	6.9864
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,157	8.64	0.400000	11:55:37 AM	7.0750	7.0750	7.1161
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,232	8.85	3.000000	2:29:39 PM	6.9000	6.9000	7.0865
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,339	9.14	19.000000	9:28:07 AM	7.0000	7.0000	7.1477
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,352	9.18	-	-	-	-	7.1203
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,380	9.25	3.860000	3:04:09 PM	6.9550	6.9550	7.1272
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,494	9.57	1.200000	2:00:37 PM	6.9800	6.9800	6.9510
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,578	9.80	16.000000	3:51:33 PM	6.9150	6.9834	7.1217
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,590	9.83	-	-	-	-	7.3440
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,613	9.89	38.100000	2:40:23 PM	6.9100	6.9119	6.9410
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,653	10.00	-	-	-	-	7.6209
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,765	10.31	7.000000	2:52:47 PM	7.5000	7.5000	7.2152
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,359	11.93	1,503.850000	3:02:06 PM	7.2250	7.2210	7.2183

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,688	12.84	152.325000	11:45:17 AM	7.2400	7.2431	7.2373
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,765	13.05	115.345000	3:38:33 PM	7.2500	7.3027	7.3746
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,053	13.83	-	-	-	-	7.4553
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,284	14.47	-	-	-	-	7.5047
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,374	14.71	-	-	-	-	7.5239
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,443	14.90	19.120000	11:49:33 AM	7.4500	7.4395	7.6332
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,564	15.23	-	-	-	-	7.5605
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,900	16.15	-	-	-	-	7.5607
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,494	17.78	-	-	-	-	7.7321
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,803	18.63	-	-	-	-	7.6365
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,300	19.99	103.000000	2:58:25 PM	7.5000	7.4830	7.5387