

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	3	0.01	4.000000	11:07:26 AM	4.2900	4.2950	-
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	5	0.01	5.059000	2:59:36 PM	4.2000	4.2000	4.4244
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	6	0.02	-	-	-	-	4.1222
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	13	0.04	-	-	-	-	4.1336
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	20	0.06	-	-	-	-	4.5656
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	27	0.07	-	-	-	-	4.8856
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	34	0.09	-	-	-	-	4.0012
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	41	0.11	30.220000	11:41:56 AM	4.0000	4.0250	4.1550
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	48	0.13	111.000000	3:49:18 PM	3.7500	3.7275	3.7259
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	55	0.15	48.502000	11:02:17 AM	3.7250	3.7596	4.2859
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	62	0.17	4.041000	2:54:12 PM	3.7400	3.7400	3.7917
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	69	0.19	0.808000	10:44:51 AM	4.0250	4.0250	4.0362
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	72	0.20	894.000000	3:13:19 PM	4.2400	4.2285	4.2068
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	76	0.21	-	-	-	-	4.7496
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	81	0.22	-	-	-	-	4.6282
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	83	0.23	-	-	-	-	4.2589
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	90	0.25	261.123000	3:54:28 PM	4.0500	4.0877	4.1221
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	97	0.27	217.541000	3:48:23 PM	5.0500	4.8275	4.8922
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	97	0.27	234.665000	3:24:58 PM	4.0500	4.0500	4.0500
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	104	0.29	9.545000	2:59:53 PM	4.0500	4.1633	4.3174
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	111	0.30	12.219000	2:45:22 PM	4.0500	4.0591	4.3644
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	118	0.32	0.200000	2:45:01 PM	4.3000	4.3000	4.4110
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	125	0.34	21.319000	2:49:08 PM	4.2500	4.2031	4.4638
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	132	0.36	4.200000	2:34:26 PM	4.1500	4.3062	4.4074
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	139	0.38	1.000000	11:29:51 AM	4.1500	4.1500	4.7461
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	141	0.39	326.746300	3:38:46 PM	4.7750	4.7978	4.8228
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	146	0.40	27.600000	3:09:11 PM	4.4750	4.4817	4.5553
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	153	0.42	-	-	-	-	4.6770
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	160	0.44	2.750000	10:52:57 AM	4.8250	4.8250	4.7752
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	167	0.46	16.578000	3:15:26 PM	4.8500	4.8500	4.7875
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	174	0.48	207.664000	3:13:24 PM	4.8500	4.8692	4.8848
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	179	0.49	0.260000	2:35:26 PM	4.8000	4.8000	5.0378
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	181	0.50	105.289000	3:52:19 PM	4.8800	4.8702	4.9986
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	188	0.52	-	-	-	-	4.8565
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	195	0.53	-	-	-	-	4.8713

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RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	202	0.55	40.380000	2:53:36 PM	4.1250	4.1250	4.8859
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	209	0.57	-	-	-	-	4.9006
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	216	0.59	10.000000	11:46:59 AM	4.0500	4.0500	4.9149
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	223	0.61	-	-	-	-	4.9301
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	230	0.63	-	-	-	-	4.9448
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	237	0.65	-	-	-	-	4.9594
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	244	0.67	100.205000	9:42:37 AM	4.9500	4.9749	4.9750
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	251	0.69	-	-	-	-	4.9808
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	257	0.70	151.572000	2:13:23 PM	5.2500	5.3333	5.3356
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	258	0.71	-	-	-	-	5.0034
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	265	0.73	-	-	-	-	5.0181
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	283	0.78	233.810000	2:06:45 PM	5.1500	5.1075	5.2586
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	326	0.89	-	-	-	-	5.3643
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	328	0.90	1.000000	10:07:07 AM	4.9000	4.9000	5.1186
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	342	0.94	-	-	-	-	5.1219
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	349	0.96	-	-	-	-	5.3944
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	356	0.98	106.438000	3:55:42 PM	5.0650	5.0740	5.0742
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	363	0.99	101.170000	3:55:39 PM	5.0750	5.0858	5.2274
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	464	1.27	699.710000	3:59:03 PM	5.7500	5.7471	5.7728
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	467	1.28	622.850000	3:26:08 PM	5.8250	5.7993	5.8066
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	506	1.39	9.200000	3:08:39 PM	5.8100	5.8050	5.9299
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	550	1.51	-	-	-	-	5.6991
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	613	1.68	-	-	-	-	5.7878
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	628	1.72	38.427000	3:57:10 PM	6.2500	6.1340	6.2413
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	686	1.88	5.300000	2:24:25 PM	6.1250	5.9835	6.2084
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	711	1.95	-	-	-	-	5.9258
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	858	2.35	645.300000	3:58:00 PM	5.8000	5.7424	5.7739
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	863	2.36	1,028.000000	3:51:37 PM	6.1250	6.0605	6.0430
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	865	2.37	-	-	-	-	6.0776
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	985	2.70	1,819.510000	3:21:49 PM	6.2500	6.1731	6.1842
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,013	2.77	240.600000	3:52:28 PM	6.2500	6.2980	6.3033
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,054	2.89	-	-	-	-	6.2590
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,094	3.00	-	-	-	-	6.2893
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,145	3.14	-	-	-	-	6.3188
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,161	3.18	30.000000	9:55:01 AM	6.2000	6.2000	6.3732

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,171	3.21	153.712000	2:27:49 PM	6.3750	6.3807	6.3779
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,224	3.35	335.500000	2:45:09 PM	6.3350	6.3671	6.3870
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,389	3.80	10.100000	2:21:58 PM	6.6750	6.6743	6.4468
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,419	3.89	-	-	-	-	6.4743
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,467	4.02	-	-	-	-	6.5000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,551	4.25	-	-	-	-	6.5297
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,554	4.26	93.730000	3:55:40 PM	6.4250	6.4682	6.5268
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,615	4.42	30.870000	3:43:15 PM	6.4750	6.4404	6.5955
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,644	4.50	5.000000	11:41:46 AM	6.4850	6.4850	6.6838
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,740	4.76	4,412.510000	3:45:40 PM	6.5250	6.4890	6.5131
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,923	5.27	761.337000	3:51:09 PM	6.4800	6.4941	6.4974
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,938	5.31	0.720000	2:23:39 PM	6.5000	6.5000	6.6121
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,969	5.39	25.674000	3:56:16 PM	6.5100	6.4767	6.7579
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,081	5.70	218.600000	2:59:44 PM	6.6250	6.5102	6.5103
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,195	6.01	-	-	-	-	6.7156
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,232	6.11	61.000000	3:37:22 PM	6.5800	6.6370	6.6000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,361	6.46	13.824000	3:09:07 PM	6.7500	6.5829	6.8635
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,508	6.87	-	-	-	-	6.7470
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,734	7.49	-	-	-	-	6.8242
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,777	7.60	-	-	-	-	6.9755
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,796	7.66	-	-	-	-	6.8345
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,978	8.15	-	-	-	-	6.8661
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,152	8.63	12.000000	3:22:53 PM	6.8800	6.8583	6.9863
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,155	8.64	-	-	-	-	7.1151
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,230	8.84	-	-	-	-	6.9044
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,337	9.14	343.180000	3:56:25 PM	6.8950	6.8705	6.8837
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,350	9.17	-	-	-	-	6.9226
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,378	9.25	-	-	-	-	6.9269
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,492	9.56	952.000000	2:52:03 PM	6.7250	6.7496	6.7582
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,576	9.79	279.120000	3:02:05 PM	6.8550	6.8493	6.8550
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,588	9.82	-	-	-	-	7.0940
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,611	9.89	695.010000	3:47:14 PM	6.9000	6.8130	6.8750
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,651	10.00	15.200000	2:53:42 PM	6.9300	6.9300	7.3401
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,763	10.30	-	-	-	-	6.9924
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,357	11.93	385.860000	2:37:38 PM	7.1200	7.1420	7.1305

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,686	12.83	118.300000	2:43:59 PM	7.1550	7.1451	7.1426
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,763	13.04	36.400000	2:26:54 PM	7.2000	7.2087	7.3737
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,051	13.83	-	-	-	-	7.3932
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,282	14.46	-	-	-	-	7.4677
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,372	14.71	-	-	-	-	7.4952
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,441	14.90	16.380000	3:22:40 PM	7.3800	7.3889	7.6334
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,562	15.23	-	-	-	-	7.5439
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,898	16.15	35.000000	2:42:56 PM	7.4500	7.4500	7.5597
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,492	17.77	-	-	-	-	7.7336
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,801	18.62	-	-	-	-	7.5755
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,298	19.98	507.000000	9:31:24 AM	7.4000	7.4123	7.4181