

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	2	0.01	-	-	-	-	-
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	4	0.01	-	-	-	-	-
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	5	0.01	-	-	-	-	3.8358
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	12	0.03	1.000000	10:54:20 AM	3.9000	3.9000	3.8462
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	19	0.05	-	-	-	-	4.2374
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	26	0.07	-	-	-	-	4.5272
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	33	0.09	-	-	-	-	3.9228
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	40	0.11	1.000000	3:07:46 PM	3.7500	3.7500	3.8971
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	47	0.13	40.873000	3:45:30 PM	3.7000	3.7000	3.7262
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	54	0.15	28.000000	11:53:03 AM	3.7250	3.7446	4.0639
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	61	0.17	-	-	-	-	3.7917
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	68	0.19	5.340000	2:14:22 PM	3.9500	3.9219	4.0362
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	71	0.19	2,000.530000	3:35:08 PM	4.1500	4.1539	4.1443
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	75	0.21	-	-	-	-	4.5563
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	80	0.22	1.000000	3:24:40 PM	4.5500	4.5500	4.6372
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	82	0.23	-	-	-	-	4.2755
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	89	0.24	467.595000	3:40:03 PM	4.1050	4.0896	4.0877
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	96	0.26	59.000000	3:07:49 PM	4.8750	4.8431	4.8736
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	96	0.26	27.955000	3:25:52 PM	4.0500	4.0471	4.0500
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	103	0.28	-	-	-	-	4.2353
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	110	0.30	250.517000	3:05:46 PM	4.0500	4.0500	4.0500
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	117	0.32	-	-	-	-	4.3426
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	124	0.34	22.574000	3:52:19 PM	4.1500	4.1522	4.4017
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	131	0.36	63.690000	11:22:33 AM	4.3600	4.3598	4.3594
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	138	0.38	-	-	-	-	4.7461
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	140	0.38	6.390000	10:44:44 AM	5.0000	4.9296	4.8509
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	145	0.40	4.181000	2:41:15 PM	4.4750	4.4750	4.5183
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	152	0.42	-	-	-	-	4.6399
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	159	0.44	-	-	-	-	4.7752
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	166	0.45	73.446000	3:57:03 PM	4.8500	4.8401	4.7868
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	173	0.47	-	-	-	-	4.8876
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	178	0.49	-	-	-	-	5.0361
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	180	0.49	193.416000	3:44:38 PM	4.8600	4.8665	4.9579
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	187	0.51	-	-	-	-	4.8578

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RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	194	0.53	-	-	-	-	4.8742
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	201	0.55	-	-	-	-	4.8905
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	208	0.57	-	-	-	-	4.9068
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	215	0.59	-	-	-	-	4.9227
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	222	0.61	-	-	-	-	4.9396
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	229	0.63	-	-	-	-	4.9559
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	236	0.65	-	-	-	-	4.9721
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	243	0.67	-	-	-	-	4.9750
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	250	0.68	-	-	-	-	4.9976
RPG B 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	256	0.70	17.450000	3:23:38 PM	5.2500	5.2241	5.3681
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	257	0.70	0.038000	10:59:20 AM	5.2000	5.2000	5.0211
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	264	0.72	-	-	-	-	5.0374
RPG B 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	282	0.77	12.793000	3:14:13 PM	5.1500	5.3574	5.2937
RPG B 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	325	0.89	-	-	-	-	5.3575
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	327	0.90	-	-	-	-	5.1423
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	341	0.93	0.205000	10:50:37 AM	4.9000	4.9000	5.1478
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	348	0.95	-	-	-	-	5.4215
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	355	0.97	1.538000	3:01:45 PM	5.0750	5.0750	5.0790
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	362	0.99	93.787000	3:45:52 PM	5.1050	5.0600	5.2224
RPG B 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	463	1.27	322.138000	3:56:42 PM	5.7000	5.7527	5.7261
RPG B 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	466	1.28	271.600000	3:52:52 PM	5.8300	5.7693	5.7976
RPG B 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	505	1.38	6.500000	3:26:29 PM	5.7850	5.7962	5.8786
RPG B 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	549	1.50	-	-	-	-	5.6722
RPG B 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	612	1.68	-	-	-	-	5.7564
RPG B 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	627	1.72	10.000000	2:55:17 PM	5.7000	5.9760	6.2559
RPG B 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	685	1.88	121.000000	3:35:13 PM	5.7000	5.9741	5.9893
RPG B 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	710	1.94	-	-	-	-	5.8874
RPG B 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	857	2.35	1.000000	10:46:43 AM	6.1000	6.1000	5.7762
RPG B 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	862	2.36	811.861000	11:28:56 AM	6.0800	5.9653	5.9905
RPG B 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	864	2.37	-	-	-	-	6.0350
RPG B 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	984	2.69	390.031000	3:53:32 PM	6.1500	6.1570	6.1706
RPG B 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,012	2.77	1.200000	10:51:38 AM	6.3000	6.2867	6.3110
RPG B 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,053	2.88	-	-	-	-	6.2112
RPG B 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,093	2.99	-	-	-	-	6.2413

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RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,144	3.13	-	-	-	-	6.2710
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,160	3.18	63.500000	3:41:14 PM	6.1500	6.1866	6.2214
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,170	3.20	141.170000	2:15:14 PM	6.2500	6.2860	6.3209
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,223	3.35	1.000000	10:51:26 AM	6.4500	6.4500	6.3955
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,388	3.80	57.400000	3:56:27 PM	6.5150	6.5200	6.4530
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,418	3.88	-	-	-	-	6.4259
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,466	4.01	-	-	-	-	6.4518
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,550	4.24	-	-	-	-	6.4836
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,553	4.25	553.895000	3:49:18 PM	6.4500	6.4515	6.4547
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,614	4.42	-	-	-	-	6.5985
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,643	4.50	-	-	-	-	6.6905
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,739	4.76	2,115.960000	3:57:52 PM	6.5200	6.5161	6.5074
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,922	5.26	543.495000	3:59:07 PM	6.4500	6.4734	6.4600
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,937	5.30	-	-	-	-	6.6125
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,968	5.39	1.200000	3:35:51 PM	6.5000	6.5000	6.7205
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,080	5.70	28.600000	11:22:27 AM	6.6000	6.5176	6.5140
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,194	6.01	-	-	-	-	6.6890
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,231	6.11	50.650000	3:27:40 PM	6.5500	6.5485	6.5999
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,360	6.46	-	-	-	-	6.7660
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,507	6.86	-	-	-	-	6.7332
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,733	7.48	-	-	-	-	6.8156
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,776	7.60	-	-	-	-	6.9647
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,795	7.65	-	-	-	-	6.8285
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,977	8.15	-	-	-	-	6.8676
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,151	8.63	2.240000	-	-	-	6.9857
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,154	8.64	1.840000	11:37:09 AM	6.7700	6.7700	7.1177
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,229	8.84	40.000000	11:23:31 AM	6.7250	6.7425	6.9174
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,336	9.13	319.000000	3:34:35 PM	6.7500	6.7702	6.7767
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,349	9.17	-	-	-	-	6.9406
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,377	9.25	-	-	-	-	6.9458
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,491	9.56	22.000000	11:15:32 AM	6.7500	6.7545	6.7576
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,575	9.79	15.050000	3:58:42 PM	6.8000	6.8213	6.8551
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,587	9.82	-	-	-	-	7.1077
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,610	9.88	1.700000	2:17:25 PM	6.7500	6.7500	6.8769

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,650	9.99	-	-	-	-	7.3338
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,762	10.30	-	-	-	-	7.0227
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,356	11.93	468.353000	3:42:03 PM	7.1000	7.1203	7.1122
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,685	12.83	-	-	-	-	7.1423
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,762	13.04	-	-	-	-	7.3736
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,050	13.83	-	-	-	-	7.4037
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,281	14.46	-	-	-	-	7.4709
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,371	14.71	-	-	-	-	7.4956
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,440	14.89	12.210229	3:49:18 PM	7.3500	7.3997	7.6339
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,561	15.23	-	-	-	-	7.5393
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,897	16.15	-	-	-	-	7.5523
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,491	17.77	-	-	-	-	7.7139
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,800	18.62	-	-	-	-	7.5582
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,297	19.98	556.500000	3:58:18 PM	7.4010	7.3946	7.4020