

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 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1	0.00	-	-	-	-	-
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	2	0.01	-	-	-	-	-
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	9	0.03	-	-	-	-	4.1538
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	16	0.04	-	-	-	-	4.4444
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	23	0.06	-	-	-	-	4.6598
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	30	0.08	22.040000	2:47:53 PM	3.9500	2.9541	4.9926
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	37	0.10	11.000000	3:02:05 PM	3.7000	3.7023	4.1620
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	44	0.12	22.006000	2:19:51 PM	3.7050	3.7050	3.7264
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	51	0.14	-	-	-	-	4.2462
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	58	0.16	214.201000	3:36:49 PM	3.7250	3.7360	3.7350
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	65	0.18	1.000000	2:26:36 PM	4.0000	4.0000	4.0362
RPG 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	68	0.19	2,034.800000	3:52:42 PM	4.2900	4.1795	4.1685
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	72	0.20	200.000000	9:43:54 AM	4.0250	4.0250	4.0250
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	77	0.21	-	-	-	-	4.6242
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	79	0.22	-	-	-	-	4.7038
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	86	0.24	417.413000	3:55:43 PM	4.1500	4.0960	4.0758
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	93	0.26	465.895000	3:45:14 PM	4.8800	4.8522	4.8393
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	93	0.26	241.851000	3:42:25 PM	4.0400	4.0095	4.0000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	100	0.27	39.500000	2:57:19 PM	4.0000	4.0209	4.2614
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	107	0.29	39.616000	3:56:20 PM	4.0000	4.0501	4.0500
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	114	0.31	-	-	-	-	4.3548
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	121	0.33	33.421000	3:39:11 PM	4.1250	4.1445	4.4056
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	128	0.35	6.073000	3:54:27 PM	4.3500	4.3536	4.3600
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	135	0.37	2.000000	3:29:25 PM	4.4050	4.2775	4.7461
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	137	0.38	517.139000	3:29:56 PM	4.7750	4.8577	4.8506
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	142	0.39	43.185000	3:42:42 PM	4.4750	4.4843	4.5130
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	149	0.41	21.050000	2:28:32 PM	4.6000	4.6075	4.6102
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	156	0.43	8.630000	11:42:49 AM	4.8250	4.8767	4.7752
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	163	0.45	148.987000	3:57:04 PM	4.8500	4.8501	4.8201
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	170	0.47	9.733000	2:48:06 PM	4.8750	4.8750	4.9127
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	175	0.48	-	-	-	-	5.0237
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	177	0.49	597.103000	3:51:03 PM	4.8750	4.8700	4.8750
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	184	0.50	11.300000	3:26:09 PM	4.8000	4.8062	4.8668
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	191	0.52	0.250000	3:40:23 PM	4.3000	4.3000	4.8353

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RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	198	0.54	3.063000	3:14:50 PM	4.9500	4.9500	4.8524
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	205	0.56	-	-	-	-	4.8696
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	212	0.58	-	-	-	-	4.8864
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	219	0.60	-	-	-	-	4.9039
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	226	0.62	-	-	-	-	4.9211
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	233	0.64	-	-	-	-	4.9382
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	240	0.66	-	-	-	-	4.9750
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	247	0.68	0.500000	11:49:27 AM	4.1000	4.1000	4.9671
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	253	0.69	92.021000	3:48:36 PM	5.1000	5.1541	5.3856
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	254	0.70	-	-	-	-	4.9896
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	261	0.72	-	-	-	-	5.0068
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	279	0.76	381.392000	3:53:18 PM	5.2000	5.1542	5.2153
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	322	0.88	-	-	-	-	5.3527
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	324	0.89	-	-	-	-	5.0844
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	338	0.93	-	-	-	-	5.0855
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	345	0.95	-	-	-	-	5.4578
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	352	0.96	504.252000	3:51:02 PM	5.0800	5.0777	5.0769
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	359	0.98	578.927900	3:57:14 PM	5.1000	5.1026	5.1025
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	460	1.26	292.037000	3:55:41 PM	5.6650	5.6440	5.6575
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	463	1.27	226.521000	3:42:47 PM	5.7550	5.7513	5.7908
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	502	1.37	140.400000	3:28:37 PM	5.7850	5.8033	5.8050
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	546	1.50	-	-	-	-	5.6710
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	609	1.67	-	-	-	-	5.7555
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	624	1.71	53.495000	3:49:27 PM	6.0500	5.9675	6.2619
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	682	1.87	29.500000	2:44:32 PM	5.9000	5.8465	5.9917
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	707	1.94	-	-	-	-	5.8870
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	854	2.34	6.150000	3:28:53 PM	5.9000	5.9000	5.7779
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	859	2.35	327.478132	3:45:58 PM	5.8800	5.9886	5.9373
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	861	2.36	-	-	-	-	6.0334
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	981	2.69	436.882000	3:38:56 PM	6.0000	6.0851	6.0837
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,009	2.76	14.600000	3:45:06 PM	6.3100	6.3027	6.3136
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,050	2.88	-	-	-	-	6.2042
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,090	2.98	-	-	-	-	6.2349
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,141	3.12	-	-	-	-	6.2655

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RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,157	3.17	65.100000	2:46:31 PM	6.1500	6.1537	6.2225
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,167	3.20	44.250000	11:56:25 AM	6.2500	6.2495	6.3534
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,220	3.34	3.240000	10:57:04 AM	6.1750	6.1750	6.4046
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,385	3.79	1.500000	3:37:08 PM	6.4000	6.4000	6.4551
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,415	3.87	23.385000	3:03:22 PM	6.5250	6.5250	6.4203
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,463	4.01	0.100000	10:09:24 AM	6.5500	6.5500	6.4468
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,547	4.24	17.000000	3:04:49 PM	6.5500	6.5500	6.4776
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,550	4.24	512.880000	3:57:37 PM	6.4000	6.4318	6.4472
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,611	4.41	0.100000	3:09:59 PM	6.5500	6.5500	6.5995
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,640	4.49	17.235000	3:25:04 PM	6.4850	6.4859	6.6971
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,736	4.75	2,952.070000	3:58:29 PM	6.4900	6.4765	6.4776
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,919	5.25	481.816000	3:53:12 PM	6.4900	6.4720	6.5000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,934	5.30	-	-	-	-	6.6127
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,965	5.38	0.100000	10:09:28 AM	6.7000	6.7000	6.6838
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,077	5.69	5.470000	3:47:08 PM	6.4850	6.5039	6.5152
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,191	6.00	-	-	-	-	6.6702
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,228	6.10	13.300000	3:46:33 PM	6.5000	6.5129	6.5998
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,357	6.45	14.000000	3:46:01 PM	6.7400	6.7400	6.7710
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,504	6.86	-	-	-	-	6.7151
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,730	7.47	-	-	-	-	6.7861
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,773	7.59	-	-	-	-	6.9028
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,792	7.64	-	-	-	-	6.7984
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,974	8.14	-	-	-	-	6.8363
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,148	8.62	66.500000	2:51:21 PM	6.7800	6.7792	6.8302
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,151	8.63	-	-	-	-	7.1185
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,226	8.83	-	-	-	-	6.8873
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,333	9.13	150.000000	2:25:59 PM	6.7500	6.7433	6.7695
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,346	9.16	-	-	-	-	6.9120
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,374	9.24	4.500000	2:27:50 PM	6.9000	6.8956	6.9178
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,488	9.55	-	-	-	-	6.7764
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,572	9.78	86.050000	3:46:27 PM	6.7500	6.8130	6.8542
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,584	9.81	2.000000	2:20:48 PM	6.8000	6.8000	7.0526
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,607	9.88	100.000000	-	-	-	6.8797
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,647	9.99	-	-	-	-	7.2249

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RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,759	10.29	-	-	-	-	7.0030
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,353	11.92	1,055.500000	3:51:25 PM	7.1250	7.0770	7.1159
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,682	12.82	-	-	-	-	7.1421
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,759	13.03	24.051000	2:51:18 PM	7.1250	7.1234	7.3735
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,047	13.82	-	-	-	-	7.4027
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,278	14.45	-	-	-	-	7.4669
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,368	14.70	-	-	-	-	7.4897
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,437	14.89	1.020000	11:45:52 AM	7.3500	7.3500	7.6338
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,558	15.22	-	-	-	-	7.5249
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,894	16.14	-	-	-	-	7.5207
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,488	17.76	-	-	-	-	7.6075
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,797	18.61	-	-	-	-	7.4908
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,294	19.97	1.000000	3:28:05 PM	7.3000	7.3000	7.4011