

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	2	0.01	-	-	-	-	-
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	8	0.02	-	-	-	-	3.4000
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	9	0.03	-	-	-	-	2.0000
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	16	0.04	10.520000	10:46:33 AM	2.0000	2.0000	1.8687
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	23	0.06	33.248000	3:11:33 PM	1.8100	1.8075	2.2500
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	30	0.08	11.570000	3:44:06 PM	1.8000	1.8092	1.5295
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	37	0.10	-	-	-	-	2.0000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	44	0.12	2.000000	11:24:17 AM	1.6000	1.6000	1.8679
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	50	0.14	0.120000	-	-	-	3.4504
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	51	0.14	2.400000	3:15:20 PM	2.0000	2.0000	1.8944
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	58	0.16	2.000000	2:37:19 PM	1.7500	1.7500	2.0016
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	65	0.18	20.354000	3:16:35 PM	1.9000	1.9000	2.0885
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	72	0.20	-	-	-	-	2.1303
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	79	0.22	54.959000	3:49:31 PM	2.0750	2.1053	2.0781
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	84	0.23	-	-	-	-	3.6669
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	86	0.24	0.200000	11:51:20 AM	2.4650	2.4650	2.2582
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	93	0.26	667.925000	3:44:43 PM	2.2500	2.2707	2.2793
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	100	0.27	24.000000	3:46:26 PM	2.1000	2.1000	2.0555
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	107	0.29	-	-	-	-	2.3182
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	114	0.31	5.789000	2:48:12 PM	2.4750	2.3183	2.3688
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	121	0.33	0.506000	2:18:31 PM	2.4950	2.4950	2.2700
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	127	0.35	40.401000	3:20:25 PM	2.5500	2.5277	2.7500
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	132	0.36	521.730000	3:19:50 PM	3.5250	3.4335	3.4018
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	134	0.37	1,225.000000	3:43:57 PM	3.9350	3.9735	3.9725
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	135	0.37	2.000000	2:11:49 PM	2.7000	2.7000	2.3911
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	142	0.39	6.000000	10:54:27 AM	2.4000	2.4000	2.5304
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	149	0.41	3.407000	3:34:37 PM	2.4250	2.4250	2.4250
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	156	0.43	74.283000	3:29:25 PM	2.5750	2.5847	2.5704
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	163	0.45	39.288000	3:05:26 PM	2.8000	2.8000	2.6860
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	170	0.47	61.920000	2:48:35 PM	3.0000	2.8201	2.7852
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	177	0.49	25.752000	2:49:41 PM	2.9000	2.8950	2.8954
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	184	0.50	371.089800	3:29:04 PM	3.1430	3.0036	3.0000
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	191	0.52	13.000000	3:11:44 PM	2.5000	2.5000	2.8808
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	198	0.54	83.810000	10:30:56 AM	3.2000	3.1976	3.2000

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	201	0.55	272.595000	3:08:55 PM	4.0000	3.9984	4.0207
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	205	0.56	1.137000	9:51:07 AM	2.7500	2.7500	2.9063
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	210	0.58	-	-	-	-	4.0021
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	212	0.58	15.200000	2:57:35 PM	3.0500	3.0500	2.9199
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	226	0.62	100.000000	3:25:14 PM	4.0500	4.0500	4.0603
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	233	0.64	-	-	-	-	2.9590
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	240	0.66	-	-	-	-	2.9720
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	254	0.70	-	-	-	-	2.9971
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	261	0.72	-	-	-	-	3.0101
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	268	0.73	-	-	-	-	3.0227
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	270	0.74	1,853.720000	3:51:47 PM	4.0300	4.0786	4.1110
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	275	0.75	-	-	-	-	3.0370
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	282	0.77	-	-	-	-	3.0552
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	308	0.84	-	-	-	-	4.1790
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	317	0.87	-	-	-	-	3.1395
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	324	0.89	-	-	-	-	3.1500
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	331	0.91	-	-	-	-	3.1416
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	338	0.93	-	-	-	-	3.1586
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	345	0.95	-	-	-	-	3.0255
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	352	0.96	20.664000	3:48:40 PM	3.2000	3.1721	3.0524
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	359	0.98	421.895000	3:50:06 PM	3.2000	3.2016	3.1921
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	386	1.06	74.700000	3:20:32 PM	4.5000	4.4822	4.3908
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	412	1.13	60.885000	3:26:47 PM	4.7000	4.4601	4.5604
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	455	1.25	-	-	-	-	4.4054
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	593	1.62	75.105000	3:36:11 PM	4.9500	4.5971	4.7396
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	596	1.63	10.500000	2:55:43 PM	4.4500	4.4619	4.4498
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	635	1.74	-	-	-	-	4.6651
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	679	1.86	-	-	-	-	4.7286
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	742	2.03	-	-	-	-	4.8173
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	757	2.07	-	-	-	-	4.8361
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	815	2.23	-	-	-	-	5.0335
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	840	2.30	-	-	-	-	4.9400
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	987	2.70	81.300000	3:02:34 PM	4.8200	4.8176	4.8484
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	992	2.72	4.836000	2:10:04 PM	4.8000	4.8000	5.1211

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	994	2.72	-	-	-	-	5.1329
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,114	3.05	1,734.470000	3:29:11 PM	5.0750	5.0570	5.0557
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,142	3.13	7.500000	10:53:02 AM	5.3500	5.3500	5.6588
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,183	3.24	-	-	-	-	5.3516
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,223	3.35	-	-	-	-	5.3935
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,274	3.49	-	-	-	-	5.4468
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,300	3.56	837.456000	3:54:21 PM	5.6500	5.7197	5.7195
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,353	3.70	8.090000	3:55:42 PM	5.6875	5.7017	5.7849
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,518	4.16	-	-	-	-	5.6999
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,548	4.24	2.000000	3:51:39 PM	5.7500	5.7500	5.6364
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,596	4.37	-	-	-	-	5.7617
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,680	4.60	-	-	-	-	5.8363
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,683	4.61	267.050000	3:35:38 PM	6.0000	5.3598	5.3567
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,744	4.78	-	-	-	-	6.0907
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,773	4.85	12.000000	3:14:23 PM	5.6800	5.5671	5.8805
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,869	5.12	-	-	-	-	5.9954
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,067	5.66	-	-	-	-	6.1363
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,098	5.74	1.400000	11:25:13 AM	6.1285	6.1285	6.1522
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,210	6.05	533.250000	3:09:47 PM	6.3000	6.3016	6.3088
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,324	6.36	-	-	-	-	6.2975
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,361	6.46	1,156.920000	3:33:08 PM	6.4000	6.4406	6.3900
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,490	6.82	-	-	-	-	6.4043
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,863	7.84	-	-	-	-	6.5585
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,906	7.96	-	-	-	-	6.5505
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,925	8.01	-	-	-	-	6.5851
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,107	8.51	-	-	-	-	6.6478
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,281	8.98	172.367000	10:42:15 AM	6.6500	6.6469	6.6605
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,284	8.99	32.000000	3:13:27 PM	6.7200	6.7013	6.8016
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,359	9.20	-	-	-	-	6.7223
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,466	9.49	5.000000	3:42:07 PM	6.6250	6.6400	6.7209
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,479	9.53	-	-	-	-	6.7429
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,507	9.60	-	-	-	-	6.7477
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,621	9.91	5,836.370000	3:57:45 PM	6.6700	6.6934	6.6773
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,717	10.18	-	-	-	-	6.7794

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RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,780	10.35	-	-	-	-	6.7859
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,892	10.66	-	-	-	-	6.7974
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,486	12.28	-	-	-	-	6.8689
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,815	13.18	-	-	-	-	6.9145
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,892	13.39	-	-	-	-	6.9248
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,180	14.18	-	-	-	-	6.9920
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,411	14.82	-	-	-	-	6.9769
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,501	15.06	-	-	-	-	6.9820
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,570	15.25	2.150000	3:14:41 PM	6.8465	6.8467	6.9823
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,691	15.58	-	-	-	-	6.9829
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,027	16.50	0.075000	3:26:59 PM	6.6000	6.6000	6.9810
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,621	18.13	-	-	-	-	6.8943
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,930	18.97	-	-	-	-	6.9100