

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 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	7	0.02	-	-	-	-	1.9290
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	14	0.04	-	-	-	-	2.0854
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	21	0.06	9.593000	2:54:11 PM	1.7000	1.7625	1.7937
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	28	0.08	173.100000	2:57:02 PM	2.0250	2.0188	1.9546
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	35	0.10	42.216000	10:50:00 AM	1.9500	1.9500	1.9046
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	41	0.11	7.138000	3:25:58 PM	3.1500	3.1070	3.6554
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	42	0.12	1.225000	11:11:37 AM	1.9500	1.9500	1.8677
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	49	0.13	41.266800	3:32:19 PM	1.6000	1.6025	2.0031
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	56	0.15	58.161000	2:05:51 PM	1.7000	1.7381	2.0400
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	63	0.17	9.530000	11:05:51 AM	2.0000	2.0064	2.0848
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	70	0.19	4.695000	10:27:52 AM	1.7000	1.9722	2.0373
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	75	0.21	-	-	-	-	3.7383
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	77	0.21	28.370000	2:52:44 PM	1.7500	1.7677	2.2114
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	84	0.23	38.902000	3:48:41 PM	1.8000	1.9491	2.2799
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	91	0.25	346.548200	3:45:26 PM	1.9550	1.8521	1.8515
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	98	0.27	-	-	-	-	2.2448
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	105	0.29	-	-	-	-	2.2992
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	112	0.31	51.838000	3:39:23 PM	2.1250	2.1385	2.2638
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	118	0.32	1,262.769000	3:15:27 PM	2.1500	2.1572	2.1667
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	123	0.34	823.246000	3:26:34 PM	3.4550	3.4618	3.5064
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	125	0.34	138.200000	3:58:02 PM	3.9000	3.8751	3.9172
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	126	0.35	62.924000	3:38:52 PM	2.1750	2.2011	2.2495
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	133	0.36	10.000000	11:52:40 AM	2.4000	2.4000	2.4999
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	140	0.38	121.060900	2:40:38 PM	2.4750	2.4750	2.4872
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	147	0.40	90.434900	2:51:27 PM	2.6300	2.6283	2.6285
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	154	0.42	1.747400	3:22:58 PM	3.0000	3.0000	2.6621
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	161	0.44	52.230000	3:21:57 PM	3.0000	2.9071	2.8899
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	168	0.46	60.000000	3:16:04 PM	2.9000	2.8933	2.9000
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	175	0.48	4.895000	3:21:46 PM	3.0000	2.8573	2.9978
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	182	0.50	1,546.729500	3:49:15 PM	2.9900	2.9949	2.9924
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	189	0.52	30.000000	11:55:12 AM	2.7000	2.7250	3.0712
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	192	0.53	1,253.565000	3:57:10 PM	3.8500	3.8839	3.8848
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	196	0.54	-	-	-	-	2.9206
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	201	0.55	-	-	-	-	3.9708
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	203	0.56	-	-	-	-	2.9305

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	217	0.59	211.770000	2:29:46 PM	4.0500	4.0024	3.9751
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	224	0.61	20.395000	3:52:21 PM	2.7500	2.7500	2.9596
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	231	0.63	-	-	-	-	2.9693
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	245	0.67	-	-	-	-	2.9883
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	252	0.69	-	-	-	-	2.9980
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	259	0.71	1.150000	11:00:34 AM	2.7500	2.7500	3.0075
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	261	0.72	155.130000	3:54:23 PM	4.0000	4.0405	4.0450
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	266	0.73	-	-	-	-	3.0175
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	273	0.75	-	-	-	-	3.0279
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	299	0.82	-	-	-	-	4.1397
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	308	0.84	-	-	-	-	3.1449
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	315	0.86	-	-	-	-	3.1634
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	322	0.88	-	-	-	-	3.1795
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	329	0.90	-	-	-	-	3.2034
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	336	0.92	1.017000	3:02:36 PM	3.0000	3.0000	3.1656
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	343	0.94	-	-	-	-	3.2167
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	350	0.96	19.180000	10:30:33 AM	3.0750	3.1558	3.1950
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	357	0.98	17.115000	3:54:28 PM	3.3100	3.3419	3.2803
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	364	1.00	404.855000	3:56:00 PM	3.3725	3.3772	3.3825
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	377	1.03	285.620000	3:41:49 PM	4.2000	4.2908	4.3250
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	403	1.10	402.158000	3:56:44 PM	4.2500	4.2789	4.2290
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	446	1.22	-	-	-	-	4.3272
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	584	1.60	699.734000	3:41:22 PM	4.5500	4.5599	4.6409
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	587	1.61	435.898000	3:29:45 PM	4.6900	4.6199	4.6106
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	626	1.71	14.000000	2:46:37 PM	4.8500	4.8500	4.8681
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	670	1.83	-	-	-	-	4.5838
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	733	2.01	-	-	-	-	4.6555
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	748	2.05	17.078283	3:02:55 PM	4.8500	4.8692	4.9091
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	806	2.21	76.557000	3:39:26 PM	4.8350	4.8181	4.7675
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	831	2.28	-	-	-	-	4.7508
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	978	2.68	20.950000	3:58:16 PM	4.6500	4.7722	4.8060
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	983	2.69	-	-	-	-	4.8949
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	985	2.70	-	-	-	-	4.9006
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,105	3.03	2,703.435000	3:49:27 PM	4.9000	4.9640	4.9580
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,133	3.10	8.430000	11:39:22 AM	5.2500	5.2503	5.2448

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,174	3.21	-	-	-	-	5.0708
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,214	3.32	-	-	-	-	5.1028
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,265	3.46	-	-	-	-	5.4978
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,281	3.51	8,073.631000	3:54:21 PM	5.0500	5.1008	5.1105
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,291	3.54	3,055.422000	3:49:42 PM	5.0750	5.0904	5.0658
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,344	3.68	504.179000	3:36:19 PM	5.0525	5.0991	5.1014
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,509	4.13	-	-	-	-	5.3336
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,539	4.21	2.000000	9:51:29 AM	5.5800	5.5800	5.3158
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,587	4.35	2.000000	3:15:13 PM	5.8750	5.8750	5.3804
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,671	4.58	-	-	-	-	5.4342
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,674	4.58	99.900000	3:32:41 PM	5.2050	5.2693	5.5615
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,735	4.75	12.200000	3:43:17 PM	5.2300	5.3989	5.5421
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,764	4.83	7.542000	3:11:07 PM	5.3500	5.4967	5.3961
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,860	5.09	-	-	-	-	5.5509
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,058	5.64	-	-	-	-	5.6554
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,089	5.72	79.370000	3:45:09 PM	5.4500	5.4921	6.1814
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,201	6.03	106.800000	3:57:55 PM	5.4000	5.5071	5.4911
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,315	6.34	-	-	-	-	5.7771
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,352	6.44	1,013.150000	3:31:41 PM	5.5500	5.5251	5.5319
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,481	6.79	3.000000	11:45:05 AM	5.5000	5.6667	5.9916
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,854	7.81	-	-	-	-	5.9746
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,897	7.93	25.000000	10:46:24 AM	5.8500	5.8500	5.9738
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,916	7.98	-	-	-	-	5.9948
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,098	8.48	-	-	-	-	6.0382
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,272	8.96	145.685633	3:53:21 PM	5.9350	5.9551	5.9750
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,275	8.97	108.242000	11:56:49 AM	5.8000	5.9323	6.4771
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,350	9.17	-	-	-	-	6.0860
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,457	9.47	540.600000	11:57:39 AM	5.9300	5.9060	5.8965
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,470	9.50	10.000000	10:07:01 AM	5.9000	5.9000	6.0923
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,498	9.58	-	-	-	-	6.0938
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,612	9.89	3,475.868000	3:58:28 PM	5.9350	5.9608	5.9448
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,708	10.15	-	-	-	-	6.1010
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,771	10.32	-	-	-	-	6.1001
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,883	10.63	2.000000	3:04:19 PM	6.1500	6.1500	6.0984
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,477	12.26	-	-	-	-	6.1194

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,806	13.16	-	-	-	-	6.1671
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,883	13.37	6,665.561000	3:50:23 PM	6.1395	6.1211	6.1335
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,171	14.16	-	-	-	-	6.2915
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,402	14.79	-	-	-	-	6.3671
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,492	15.04	1.610000	3:07:58 PM	6.5000	6.4242	6.4017
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,561	15.23	1.000000	3:18:41 PM	6.3250	6.3250	6.4236
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,682	15.56	-	-	-	-	6.4619
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,018	16.48	-	-	-	-	6.7525
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,612	18.10	-	-	-	-	6.5001
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,921	18.95	-	-	-	-	6.5741