

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 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	6	0.02	30.000000	2:57:35 PM	2.0000	2.0000	1.7017
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	13	0.04	73.500000	2:22:10 PM	1.8000	1.9020	1.9500
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	19	0.05	-	-	-	-	3.8891
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	20	0.06	150.760000	3:55:56 PM	1.7250	1.8211	1.8408
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	27	0.07	11.500000	10:29:58 AM	1.7250	1.7543	1.7422
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	34	0.09	157.862000	3:56:24 PM	1.7500	1.9157	1.9386
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	41	0.11	44.467000	3:52:41 PM	1.8500	1.8495	1.8268
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	48	0.13	134.200000	2:46:16 PM	1.7250	1.7250	1.7235
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	53	0.15	-	-	-	-	3.9028
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	55	0.15	0.120000	3:59:01 PM	1.9500	1.9500	1.8750
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	62	0.17	1.093000	3:04:02 PM	2.0000	2.0000	2.0000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	69	0.19	41.250000	3:32:07 PM	2.2000	2.2000	1.9987
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	76	0.21	9.140000	11:31:20 AM	1.8000	1.8534	1.8346
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	83	0.23	38.846100	3:41:39 PM	1.9000	1.9174	1.8378
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	90	0.25	783.434800	3:57:32 PM	2.0750	2.1399	2.1125
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	96	0.26	427.921000	3:43:35 PM	2.0500	2.2416	2.2475
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	101	0.28	2,343.147000	3:55:57 PM	3.9450	3.9893	3.9069
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	103	0.28	144.991000	11:30:26 AM	4.0200	4.0151	3.8928
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	104	0.29	10.000000	10:07:05 AM	2.5000	2.5000	2.1860
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	111	0.30	4.740000	3:56:42 PM	2.4500	2.5133	2.3539
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	118	0.32	14.453000	3:02:07 PM	2.2600	2.2604	2.4388
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	125	0.34	5.000000	11:42:21 AM	2.2750	2.2750	2.5432
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	132	0.36	4.000000	2:04:21 PM	3.0500	3.0875	2.5950
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	139	0.38	27.154000	3:44:25 PM	2.8500	2.8937	2.8750
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	146	0.40	-	-	-	-	2.8450
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	153	0.42	-	-	-	-	2.8760
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	160	0.44	10.390000	3:59:17 PM	3.2200	3.3153	3.0016
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	167	0.46	53.801000	3:44:21 PM	3.1400	3.2055	3.0854
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	170	0.47	1,344.304700	3:56:05 PM	4.0500	4.0689	4.0762
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	174	0.48	21.525000	2:14:21 PM	3.2500	3.2304	3.1238
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	179	0.49	-	-	-	-	3.9860
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	181	0.50	2,016.141900	3:58:35 PM	3.3000	3.3109	3.3066
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	195	0.53	361.160000	3:35:58 PM	4.1650	4.0525	4.0127
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	202	0.55	-	-	-	-	3.2326
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	209	0.57	-	-	-	-	3.2521

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RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	223	0.61	-	-	-	-	3.2911
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	230	0.63	-	-	-	-	3.3107
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	237	0.65	0.515000	3:04:28 PM	3.6000	3.6000	3.3302
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	239	0.65	192.083000	3:43:44 PM	4.0550	4.0432	4.0812
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	244	0.67	-	-	-	-	3.3497
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	251	0.69	8.110000	2:46:18 PM	3.7000	3.7000	3.3693
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	277	0.76	1.700000	11:02:44 AM	4.2000	4.2000	4.1163
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	286	0.78	-	-	-	-	3.4871
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	293	0.80	-	-	-	-	3.5173
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	300	0.82	-	-	-	-	3.5479
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	307	0.84	-	-	-	-	3.5791
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	314	0.86	1.000000	2:08:28 PM	3.2500	3.2500	3.6032
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	321	0.88	0.513600	2:01:26 PM	3.7750	3.7750	3.5491
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	328	0.90	-	-	-	-	3.8500
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	335	0.92	2.980000	10:22:49 AM	3.8500	3.8500	3.7400
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	342	0.94	6.540000	10:23:23 AM	3.9500	3.9500	3.6895
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	349	0.96	3.150000	3:16:17 PM	3.6500	3.7286	3.7414
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	355	0.97	463.782000	3:22:10 PM	4.0750	4.1202	4.1336
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	356	0.98	35.858000	10:02:39 AM	3.6750	3.7740	3.7150
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	363	0.99	222.719600	3:48:13 PM	3.6000	3.8022	3.8103
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	381	1.04	64.500000	3:04:57 PM	4.0850	4.2138	4.1807
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	424	1.16	-	-	-	-	4.2677
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	562	1.54	141.068000	3:34:55 PM	4.4500	4.4431	4.4476
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	565	1.55	57.800000	11:58:17 AM	4.5500	4.4653	4.4681
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	604	1.65	23.700000	2:54:46 PM	4.6000	4.5855	4.4818
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	648	1.77	-	-	-	-	4.4855
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	711	1.95	-	-	-	-	4.5467
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	726	1.99	-	-	-	-	4.5887
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	784	2.15	12.200000	3:02:29 PM	4.6700	4.6730	4.6353
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	809	2.22	-	-	-	-	4.6400
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	956	2.62	61.300000	3:06:25 PM	4.6750	4.6340	4.7074
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	961	2.63	16.300000	3:36:54 PM	4.8000	4.6429	4.7836
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	963	2.64	-	-	-	-	4.7859
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,083	2.97	109.219000	3:32:50 PM	4.8550	4.8777	4.8897
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,111	3.04	4.600000	3:06:33 PM	4.9000	4.8783	4.9247

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,152	3.15	-	-	-	-	4.9599
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,192	3.26	-	-	-	-	4.9942
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,243	3.40	-	-	-	-	5.0777
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,259	3.45	338.090000	2:17:31 PM	5.0500	5.0001	4.9975
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,269	3.47	1,355.520000	3:30:36 PM	5.0000	5.0174	5.0155
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,322	3.62	11.000000	2:33:49 PM	5.0200	5.0345	5.0502
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,487	4.07	0.100000	3:56:24 PM	5.5000	5.5000	5.2439
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,517	4.15	-	-	-	-	5.2612
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,565	4.29	-	-	-	-	5.2994
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,649	4.52	-	-	-	-	5.3595
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,652	4.52	161.105000	3:51:55 PM	5.5450	5.4038	5.3785
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,713	4.69	-	-	-	-	5.6272
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,742	4.77	12.561000	3:33:34 PM	5.5500	5.5724	5.4762
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,838	5.03	-	-	-	-	5.4926
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,036	5.57	2.000000	11:45:41 AM	5.6400	5.6400	5.6344
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,067	5.66	0.500000	11:47:54 AM	5.7000	5.7000	5.6097
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,179	5.97	18.000000	2:45:58 PM	5.6800	5.7222	5.7857
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,293	6.28	-	-	-	-	5.7197
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,330	6.38	-	-	-	-	5.6610
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,459	6.73	-	-	-	-	5.7964
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,832	7.75	-	-	-	-	5.8732
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,875	7.87	-	-	-	-	5.8812
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,894	7.92	-	-	-	-	5.8871
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,076	8.42	-	-	-	-	5.9200
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,250	8.90	-	-	-	-	5.9657
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,253	8.91	2.120000	3:11:34 PM	5.8500	5.8500	5.8374
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,328	9.11	-	-	-	-	5.9612
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,435	9.41	1.200000	11:20:19 AM	5.9500	5.9500	5.9482
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,448	9.44	-	-	-	-	5.9752
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,476	9.52	-	-	-	-	5.9785
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,590	9.83	607.840000	3:55:04 PM	6.0000	6.0244	6.0499
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,686	10.09	-	-	-	-	6.0020
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,749	10.26	-	-	-	-	6.0075
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,861	10.57	-	-	-	-	6.0172
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,455	12.20	-	-	-	-	6.0694

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,784	13.10	-	-	-	-	6.1042
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,861	13.31	29.800000	3:59:56 PM	6.1000	6.0673	6.0640
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,149	14.10	-	-	-	-	6.1818
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,380	14.73	-	-	-	-	6.2504
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,470	14.98	-	-	-	-	6.2778
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,539	15.17	4.900000	3:21:46 PM	6.4500	6.4378	6.2992
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,660	15.50	-	-	-	-	6.3369
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,996	16.42	-	-	-	-	6.4609
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,590	18.04	1.500000	3:22:29 PM	6.4500	6.4500	6.5578
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,899	18.89	-	-	-	-	6.5747