

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 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	6	0.02	-	-	-	-	4.3909
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	7	0.02	-	-	-	-	2.0719
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	14	0.04	-	-	-	-	2.0725
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	21	0.06	0.367000	2:00:47 PM	2.2500	2.2500	2.1183
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	28	0.08	5.518000	3:24:21 PM	1.9500	2.0950	1.9091
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	35	0.10	21.066000	3:05:12 PM	2.1700	2.1594	1.9888
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	40	0.11	-	-	-	-	4.4078
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	42	0.12	14.570000	3:45:50 PM	2.5000	2.4403	2.1379
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	49	0.13	5.100000	2:00:45 PM	2.5250	2.3044	2.1714
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	56	0.15	238.811000	3:51:04 PM	2.5250	2.4221	2.4875
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	63	0.17	2.005000	2:48:56 PM	2.0000	2.0998	2.2899
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	70	0.19	161.937800	3:51:37 PM	2.5500	2.4188	2.3994
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	77	0.21	126.646000	3:05:24 PM	2.2100	2.2692	2.2905
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	83	0.23	0.920000	3:03:03 PM	2.2100	2.2100	2.1954
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	88	0.24	1,197.205000	3:51:48 PM	4.4250	4.4376	4.3625
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	90	0.25	2.280000	2:26:29 PM	4.8500	4.9377	4.4267
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	91	0.25	250.719000	3:26:26 PM	2.2855	2.2784	2.2799
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	98	0.27	15.046000	2:52:15 PM	2.3000	2.3000	2.4821
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	105	0.29	10.049000	2:17:19 PM	2.2700	2.2700	2.5482
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	112	0.31	14.391000	2:18:47 PM	2.2950	2.2960	2.3000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	119	0.33	-	-	-	-	2.6766
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	126	0.35	0.508000	10:48:11 AM	3.0500	3.0500	2.8322
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	133	0.36	-	-	-	-	2.8310
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	140	0.38	-	-	-	-	2.8822
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	147	0.40	0.505000	11:57:44 AM	3.2550	3.2550	2.9595
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	154	0.42	262.680000	2:39:47 PM	3.2650	3.2650	3.2670
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	157	0.43	536.447000	3:50:09 PM	4.4500	4.4993	4.5177
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	161	0.44	3.200000	2:38:31 PM	3.3000	3.3000	3.2765
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	166	0.45	-	-	-	-	4.5728
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	168	0.46	19.439000	2:44:40 PM	3.1550	3.2767	3.3436
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	182	0.50	15.622000	2:46:26 PM	4.7000	5.0105	4.8354
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	182	0.50	148.791000	3:38:15 PM	3.3800	3.3807	3.3900
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	189	0.52	-	-	-	-	3.2892
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	196	0.54	-	-	-	-	3.3138
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	210	0.58	31.370000	3:37:20 PM	2.7500	2.7500	2.7500

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RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	217	0.59	-	-	-	-	3.3879
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	224	0.61	-	-	-	-	3.4125
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	226	0.62	223.910000	3:56:36 PM	4.6500	4.6936	4.6555
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	231	0.63	-	-	-	-	3.4372
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	238	0.65	-	-	-	-	3.4619
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	264	0.72	-	-	-	-	4.6622
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	273	0.75	-	-	-	-	3.5854
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	280	0.77	346.005000	2:47:32 PM	3.8000	3.8000	3.8000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	287	0.79	-	-	-	-	3.6324
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	294	0.81	-	-	-	-	3.6560
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	301	0.82	5.142700	3:00:34 PM	3.3050	3.3010	3.6777
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	308	0.84	30.000000	11:48:06 AM	3.8050	3.8050	3.6778
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	315	0.86	15.871000	11:34:24 AM	3.6750	4.2657	3.7775
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	322	0.88	106.405000	3:09:18 PM	3.8100	3.7155	3.7837
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	329	0.90	13.753000	3:48:01 PM	3.7150	3.7158	3.8262
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	336	0.92	196.587000	2:39:33 PM	3.7000	3.5043	3.5000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	342	0.94	592.378000	3:52:15 PM	4.6350	4.6709	4.5901
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	343	0.94	1.797000	2:43:40 PM	4.1500	4.1762	3.7908
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	350	0.96	6.600000	3:25:21 PM	3.8550	3.8550	3.9068
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	368	1.01	82.910000	3:27:18 PM	4.7000	4.6873	4.7272
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	411	1.13	-	-	-	-	4.7867
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	549	1.50	166.205000	3:00:49 PM	4.8850	4.8861	5.0948
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	552	1.51	66.192000	3:31:07 PM	4.9500	5.1837	5.0644
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	591	1.62	8.550000	2:52:16 PM	4.9000	5.1921	5.1272
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	635	1.74	-	-	-	-	4.9707
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	698	1.91	-	-	-	-	5.0225
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	713	1.95	3.000000	2:00:39 PM	5.6000	5.6000	5.0424
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	771	2.11	1.700000	2:00:43 PM	5.6000	5.6000	4.7036
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	796	2.18	-	-	-	-	5.1088
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	943	2.58	46.650000	3:42:33 PM	4.9300	5.4369	4.8318
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	948	2.60	11.525000	3:01:09 PM	5.6500	5.4434	5.2471
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	950	2.60	-	-	-	-	5.2490
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,070	2.93	4.405000	2:44:37 PM	5.6000	5.3879	5.1306
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,098	3.01	6.550000	2:02:48 PM	5.6500	5.5653	5.3899
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,139	3.12	-	-	-	-	5.4239

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RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,179	3.23	-	-	-	-	5.4630
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,230	3.37	-	-	-	-	5.5238
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,246	3.41	527.500000	2:00:38 PM	5.6000	5.3696	5.5249
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,256	3.44	57.000000	3:04:28 PM	5.2500	5.5523	5.2532
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,309	3.58	12.300000	3:53:51 PM	5.3000	5.4299	5.5506
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,474	4.04	-	-	-	-	5.7499
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,504	4.12	50.000000	2:00:37 PM	6.2500	6.2500	6.2499
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,552	4.25	3.650000	10:32:37 AM	6.2500	6.2500	5.8181
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,636	4.48	-	-	-	-	5.8916
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,639	4.49	809.005000	2:00:36 PM	6.2500	6.1271	6.1883
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,700	4.65	1.200000	3:12:13 PM	5.9850	5.9850	6.0080
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,729	4.73	15.000000	3:39:05 PM	6.3000	6.2400	5.9868
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,825	5.00	-	-	-	-	6.0570
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	2,008	5.50	7,910.904000	3:58:38 PM	6.4300	6.3232	6.4454
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,023	5.54	-	-	-	-	6.1759
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,054	5.62	13.000000	-	-	-	6.1815
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,166	5.93	45.000000	10:38:14 AM	6.1500	6.1500	5.9849
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,280	6.24	-	-	-	-	6.2781
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,317	6.34	1,485.000000	3:59:30 PM	6.5000	6.4835	6.5002
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,446	6.70	1.500000	2:26:58 PM	6.3000	6.3000	6.2417
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,819	7.72	0.630000	10:29:31 AM	6.7350	6.7350	6.3698
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,862	7.84	-	-	-	-	6.3747
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,881	7.89	-	-	-	-	6.3776
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,063	8.39	-	-	-	-	6.4106
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,237	8.86	4.180000	3:59:07 PM	6.8000	6.8756	6.0763
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,240	8.87	-	-	-	-	6.1644
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,315	9.08	-	-	-	-	6.4625
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,422	9.37	70.000000	-	-	-	6.0882
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,435	9.41	-	-	-	-	6.4950
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,463	9.48	-	-	-	-	6.5026
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,577	9.79	2,917.200000	3:45:16 PM	6.8000	6.7453	6.7961
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,673	10.06	-	-	-	-	6.5591
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,736	10.23	-	-	-	-	6.5756
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,848	10.54	-	-	-	-	6.6047
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,442	12.16	-	-	-	-	6.7469

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RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,771	13.06	-	-	-	-	6.8031
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,848	13.27	226.619934	2:24:41 PM	6.8500	6.8503	6.8500
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,136	14.06	-	-	-	-	6.8484
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,367	14.69	-	-	-	-	6.8626
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,457	14.94	-	-	-	-	6.8683
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,526	15.13	-	-	-	-	6.8665
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,647	15.46	-	-	-	-	6.8584
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,983	16.38	11.000000	-	-	-	6.8351
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,577	18.01	-	-	-	-	6.7117
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,886	18.85	-	-	-	-	6.7463