

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 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	7	0.02	-	-	-	-	2.2719
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	14	0.04	48.000000	9:57:56 AM	2.6000	2.6000	2.4120
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	21	0.06	-	-	-	-	2.2640
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	26	0.07	-	-	-	-	4.2834
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	28	0.08	-	-	-	-	2.5539
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	35	0.10	42.394000	2:58:22 PM	2.2500	2.2434	2.3378
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	42	0.12	153.730000	3:50:41 PM	2.3050	2.3194	2.3156
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	49	0.13	0.930000	10:55:26 AM	2.3250	2.3250	2.3975
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	56	0.15	46.903000	3:25:51 PM	2.3550	2.3604	2.3820
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	63	0.17	11.004000	2:22:29 PM	2.4000	2.4000	2.3434
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	69	0.19	3.072000	2:32:19 PM	2.4100	2.4100	2.2375
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	74	0.20	1,182.745000	3:52:02 PM	4.3750	4.3219	4.3385
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	76	0.21	239.901000	3:46:42 PM	4.3550	4.2646	4.2500
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	77	0.21	122.782000	3:45:24 PM	2.4100	2.4134	2.3660
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	84	0.23	7.182000	3:08:49 PM	2.4050	2.4102	2.3742
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	91	0.25	195.526000	3:25:10 PM	2.3600	2.4123	2.4100
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	98	0.27	6.570000	3:02:36 PM	2.4550	2.6716	2.5254
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	105	0.29	0.360000	2:42:48 PM	3.4500	3.4500	2.7671
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	112	0.31	0.604000	3:50:46 PM	3.0000	3.0000	2.8709
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	119	0.33	3.000000	9:41:44 AM	3.0600	3.0600	2.9356
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	126	0.35	1.100000	3:29:43 PM	3.8000	3.8000	3.0133
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	133	0.36	-	-	-	-	3.0976
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	140	0.38	377.130000	3:03:09 PM	3.4150	3.4236	3.4268
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	143	0.39	1,269.000000	3:29:56 PM	4.4900	4.4610	4.4472
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	147	0.40	1.000000	3:48:47 PM	3.4150	3.4150	3.3726
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	152	0.42	1.000000	11:20:35 AM	4.6375	4.6375	4.5178
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	154	0.42	0.500000	2:53:27 PM	3.7250	3.7250	3.4070
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	168	0.46	630.750000	2:42:07 PM	4.5500	4.6963	4.6643
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	168	0.46	196.839000	2:47:35 PM	3.7000	3.7000	3.7000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	175	0.48	93.758000	3:25:59 PM	3.7000	3.6755	3.6768
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	182	0.50	2,313.642100	3:54:36 PM	3.8050	3.7220	3.7436
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	196	0.54	21.191800	11:34:13 AM	3.2500	3.2500	3.3132
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	203	0.56	-	-	-	-	3.6780
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	210	0.58	-	-	-	-	3.6817
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	212	0.58	505.752000	3:13:15 PM	4.6300	4.6681	4.7033

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RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	217	0.59	-	-	-	-	3.6853
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	224	0.61	-	-	-	-	3.6890
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	250	0.68	17.000000	11:21:19 AM	4.8360	4.8360	4.6396
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	259	0.71	-	-	-	-	3.7075
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	266	0.73	-	-	-	-	3.7965
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	273	0.75	-	-	-	-	3.7147
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	280	0.77	3.020000	10:10:48 AM	3.7500	3.7500	3.7269
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	287	0.79	2.721000	2:21:22 PM	3.5500	3.5500	3.7400
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	294	0.81	225.507000	3:26:04 PM	3.7250	3.7291	3.7287
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	301	0.82	1.062000	3:32:22 PM	3.7150	3.7150	3.8906
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	308	0.84	-	-	-	-	3.7824
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	315	0.86	-	-	-	-	3.7872
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	322	0.88	15.060000	3:53:50 PM	3.6000	3.6540	3.5685
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	328	0.90	36.160000	3:11:52 PM	4.5250	4.6281	4.6798
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	329	0.90	-	-	-	-	3.7950
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	336	0.92	0.500000	11:50:54 AM	3.8750	3.8750	3.8356
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	354	0.97	70.875000	3:50:31 PM	4.7500	4.8393	4.7685
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	397	1.09	-	-	-	-	4.7994
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	535	1.47	1,056.161000	3:48:38 PM	4.7000	4.9727	4.8498
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	538	1.47	492.495000	3:44:50 PM	5.3750	5.3366	5.3614
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	577	1.58	-	-	-	-	5.1744
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	621	1.70	-	-	-	-	5.0246
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	684	1.87	-	-	-	-	5.0879
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	699	1.91	1.130000	10:41:45 AM	5.5000	4.9690	5.1049
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	757	2.07	1.200000	3:00:08 PM	5.0500	5.3125	4.6183
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	782	2.14	-	-	-	-	5.1848
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	929	2.54	3.130000	3:52:44 PM	5.0500	5.0687	5.3439
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	934	2.56	-	-	-	-	5.2910
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	936	2.56	-	-	-	-	5.3349
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,056	2.89	126.460000	3:28:23 PM	5.3500	5.2792	5.4099
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,084	2.97	1.200000	11:40:48 AM	5.2500	5.2500	5.3494
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,125	3.08	-	-	-	-	5.5184
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,165	3.19	-	-	-	-	5.5563
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,216	3.33	-	-	-	-	5.6074
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,232	3.37	15.660000	3:46:55 PM	5.2750	5.7325	6.2222

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RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,242	3.40	8.150000	3:17:37 PM	6.0000	5.8613	6.0521
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,295	3.55	5.000000	3:52:58 PM	5.6000	5.6000	5.2906
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,460	4.00	-	-	-	-	5.8360
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,490	4.08	-	-	-	-	6.1236
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,538	4.21	-	-	-	-	5.9056
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,622	4.44	-	-	-	-	5.9804
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,625	4.45	214.405000	3:38:26 PM	6.0500	6.0498	5.9045
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,686	4.62	-	-	-	-	5.7717
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,715	4.70	3.505000	2:37:15 PM	6.0500	6.0219	6.0668
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,811	4.96	-	-	-	-	6.1489
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,994	5.46	3,909.395000	3:44:42 PM	6.2950	6.3210	6.3382
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,009	5.50	-	-	-	-	6.2965
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,040	5.59	77.200000	3:23:57 PM	6.4750	6.4587	6.3160
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,152	5.89	5.600000	11:48:00 AM	6.3750	6.3750	6.4629
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,266	6.20	-	-	-	-	6.5114
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,303	6.31	53.840000	3:39:55 PM	6.4500	6.4653	6.4703
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,432	6.66	1,398.560000	9:07:22 AM	6.7500	6.4790	6.6793
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,805	7.68	-	-	-	-	6.6493
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,848	7.80	-	-	-	-	6.6611
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,867	7.85	-	-	-	-	6.6665
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,049	8.35	-	-	-	-	6.7109
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,223	8.82	6.000000	3:48:42 PM	6.6500	6.6667	6.8467
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,226	8.83	-	-	-	-	6.5298
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,301	9.04	-	-	-	-	6.7682
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,408	9.33	6.000000	3:33:19 PM	6.6750	6.6750	6.6673
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,421	9.37	-	-	-	-	6.7918
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,449	9.44	1.200000	11:48:33 AM	6.7300	6.7300	6.7973
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,563	9.76	138.000000	3:18:51 PM	6.7500	6.7699	6.7725
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,647	9.99	86.000000	3:45:33 PM	6.8500	6.8762	6.7405
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,659	10.02	-	-	-	-	7.0230
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,722	10.19	-	-	-	-	6.8476
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,834	10.50	-	-	-	-	6.8642
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,428	12.12	-	-	-	-	6.9470
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,757	13.02	-	-	-	-	6.9850
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,834	13.24	301.000000	11:28:14 AM	6.8500	7.0972	6.9719

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RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,122	14.02	-	-	-	-	7.0201
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,353	14.66	-	-	-	-	7.0420
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,443	14.90	-	-	-	-	7.0507
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,512	15.09	10.000000	2:46:27 PM	6.7300	6.7300	6.8502
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,633	15.42	-	-	-	-	7.0699
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,969	16.34	-	-	-	-	7.1071
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,563	17.97	-	-	-	-	7.1592
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,872	18.82	-	-	-	-	7.1618