

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 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	6	0.02	-	-	-	-	3.0000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	13	0.04	49.643000	2:36:25 PM	4.9000	3.3856	3.0024
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	20	0.06	56.258000	2:58:46 PM	3.0000	3.0000	3.3676
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	26	0.07	9.700000	2:19:18 PM	2.6000	2.6000	2.6200
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	31	0.09	160.980000	3:21:42 PM	4.3000	4.2320	4.2848
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	33	0.09	20.000000	2:52:50 PM	4.2000	4.2000	4.4667
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	34	0.09	-	-	-	-	4.4192
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	41	0.11	10.543000	2:38:25 PM	3.0000	3.0000	3.3462
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	48	0.13	7.100000	9:49:18 AM	3.6750	3.6750	3.3750
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	55	0.15	1.723000	3:33:08 PM	3.0000	3.0000	3.4470
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	62	0.17	166.457200	3:34:52 PM	3.6250	3.7257	3.7750
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	69	0.19	-	-	-	-	3.7299
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	76	0.21	105.130000	2:34:31 PM	3.7055	3.7130	3.7113
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	83	0.23	10.000000	10:30:47 AM	4.1875	4.1875	4.1901
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	90	0.25	222.935000	3:54:58 PM	4.1250	3.9995	4.1281
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	97	0.27	21.427000	11:55:14 AM	3.8000	3.9707	3.8274
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	100	0.27	1,421.693000	3:40:22 PM	4.4400	4.4927	4.5232
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	104	0.29	2.200000	11:40:56 AM	4.2000	4.2250	3.7436
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	109	0.30	2.030000	11:41:23 AM	4.8250	4.8250	4.7464
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	111	0.30	-	-	-	-	4.0580
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	125	0.34	75.560000	3:17:14 PM	4.8800	4.8933	4.9785
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	125	0.34	-	-	-	-	4.1454
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	132	0.36	-	-	-	-	4.2037
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	139	0.38	33.519000	3:37:44 PM	4.1250	4.1250	4.2545
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	146	0.40	-	-	-	-	4.2996
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	153	0.42	334.591000	3:57:59 PM	4.3500	4.4747	4.5000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	160	0.44	41.792000	2:37:11 PM	4.3500	4.3500	4.1300
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	167	0.46	1.726000	3:00:30 PM	4.3650	4.3650	4.4155
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	169	0.46	548.501000	3:05:49 PM	5.0150	5.0309	5.0420
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	174	0.48	145.627000	3:56:10 PM	4.4610	4.4537	4.4667
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	181	0.50	102.281000	3:57:50 PM	4.5000	4.4802	5.0479
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	207	0.57	-	-	-	-	5.0437
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	216	0.59	-	-	-	-	4.5775
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	223	0.61	-	-	-	-	4.5813
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	230	0.63	-	-	-	-	4.5826

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RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	237	0.65	-	-	-	-	4.5851
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	244	0.67	-	-	-	-	4.5808
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	251	0.69	-	-	-	-	4.5918
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	258	0.71	-	-	-	-	4.5944
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	265	0.73	-	-	-	-	4.5951
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	272	0.75	-	-	-	-	4.5943
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	279	0.76	3.080000	3:29:06 PM	4.7750	4.7750	4.4844
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	285	0.78	66.632000	3:12:48 PM	4.8000	5.0301	5.0578
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	286	0.78	-	-	-	-	4.6331
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	293	0.80	-	-	-	-	4.6542
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	311	0.85	42.787000	2:30:58 PM	5.2500	5.2500	5.3419
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	354	0.97	-	-	-	-	5.3587
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	356	0.98	183.997000	3:55:48 PM	4.8250	4.8152	4.8250
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	492	1.35	95.995000	3:57:56 PM	5.5250	5.5320	5.5588
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	495	1.36	80.446000	3:55:29 PM	5.5800	5.5518	5.6482
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	534	1.46	126.590000	3:14:38 PM	6.0000	6.0000	5.9219
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	578	1.58	-	-	-	-	5.7115
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	641	1.76	-	-	-	-	5.8094
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	656	1.80	16.820000	2:28:08 PM	5.9000	6.0186	6.2196
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	714	1.96	-	-	-	-	5.4941
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	739	2.02	-	-	-	-	5.9573
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	886	2.43	48.330000	-	-	-	5.9996
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	891	2.44	22.750000	3:41:25 PM	6.1600	6.2098	6.1653
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	893	2.45	-	-	-	-	6.1175
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,013	2.77	111.540000	3:44:27 PM	6.3500	6.3370	6.4058
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,041	2.85	0.330000	11:58:59 AM	6.4000	6.4000	6.2987
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,082	2.96	-	-	-	-	6.4204
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,122	3.07	-	-	-	-	6.3471
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,173	3.21	-	-	-	-	6.3836
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,189	3.26	0.300000	11:58:37 AM	6.4000	6.4000	6.2955
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,199	3.28	197.302000	3:30:13 PM	6.5500	6.5586	6.5900
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,252	3.43	-	-	-	-	6.6088
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,417	3.88	20.000000	11:16:49 AM	6.4200	6.4200	6.5578
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,447	3.96	7.700000	3:50:27 PM	6.4000	6.4135	6.5829
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,495	4.09	-	-	-	-	6.6097

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RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,579	4.32	-	-	-	-	6.6602
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,582	4.33	5.090000	3:35:15 PM	6.7500	6.6561	6.6649
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,643	4.50	1.000000	2:41:39 PM	6.7400	6.7400	6.6578
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,672	4.58	-	-	-	-	6.6833
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,768	4.84	-	-	-	-	6.7753
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,951	5.34	197.659000	3:23:43 PM	6.6500	6.6530	6.7629
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,966	5.38	2.110000	2:33:35 PM	6.6000	6.6000	6.8829
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,997	5.47	39.100000	-	-	-	6.8014
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,109	5.77	-	-	-	-	6.8755
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,223	6.09	-	-	-	-	7.0158
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,260	6.19	0.004000	2:38:01 PM	7.2000	7.2000	6.9976
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,389	6.54	-	-	-	-	7.3443
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,536	6.94	120.000000	3:41:50 PM	7.0000	7.0050	7.0050
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,762	7.56	-	-	-	-	7.2436
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,805	7.68	-	-	-	-	7.2412
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,824	7.73	-	-	-	-	7.2479
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,006	8.23	-	-	-	-	7.3060
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,180	8.71	65.305000	11:22:45 AM	7.2500	7.2500	7.5249
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,183	8.72	-	-	-	-	7.2733
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,258	8.92	-	-	-	-	7.3774
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,365	9.21	-	-	-	-	7.3427
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,378	9.25	-	-	-	-	7.3992
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,406	9.33	35.694000	3:49:22 PM	7.5500	7.5440	7.4034
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,520	9.64	103.563000	3:05:00 PM	7.4400	7.4352	7.4067
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,604	9.87	100.000000	3:02:49 PM	7.4400	7.4400	7.4101
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,616	9.90	-	-	-	-	7.4586
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,639	9.96	275.000000	3:55:57 PM	7.4450	7.4362	7.4425
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,679	10.07	7.890000	-	-	-	7.5883
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,791	10.38	-	-	-	-	7.4579
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,385	12.01	-	-	-	-	7.5426
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,714	12.91	2.100000	11:52:52 AM	7.5500	7.5500	7.5631
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,791	13.12	-	-	-	-	7.6498
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,079	13.91	-	-	-	-	7.5967
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,310	14.54	23.700000	11:41:13 AM	7.5500	7.5500	7.5949
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,400	14.78	32.500000	3:59:21 PM	7.5500	7.5962	7.5941

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RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,469	14.97	-	-	-	-	7.5872
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,590	15.31	-	-	-	-	7.5854
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,926	16.23	130.000000	3:29:10 PM	7.6500	7.6550	7.6550
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,520	17.85	25.740000	11:24:34 AM	7.5000	7.5000	7.5837
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,829	18.70	-	-	-	-	7.5749