

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 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	6	0.02	-	-	-	-	3.1061
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	13	0.04	-	-	-	-	3.3494
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	19	0.05	52.511000	3:40:49 PM	2.6250	2.6250	2.6233
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	24	0.07	523.730000	3:01:03 PM	4.5200	4.4512	4.3550
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	26	0.07	-	-	-	-	4.5253
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	27	0.07	5.000000	10:34:33 AM	2.6500	2.6500	3.2667
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	34	0.09	40.000000	10:39:45 AM	3.5000	3.5000	3.3970
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	41	0.11	-	-	-	-	3.4495
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	48	0.13	5.200000	3:35:03 PM	3.5000	3.5000	3.5221
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	55	0.15	0.500000	2:17:30 PM	3.8000	3.8000	3.3500
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	62	0.17	-	-	-	-	3.7404
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	69	0.19	221.010000	3:11:51 PM	3.8500	3.8370	3.8500
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	76	0.21	-	-	-	-	4.4353
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	83	0.23	15.992000	3:47:14 PM	4.0500	4.1131	4.0112
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	90	0.25	635.584000	3:19:42 PM	4.1800	4.1484	4.1301
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	93	0.26	34.230000	3:30:03 PM	4.7000	4.6230	4.5535
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	97	0.27	18.000000	2:40:25 PM	4.1100	4.1100	3.9573
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	102	0.28	-	-	-	-	4.8099
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	104	0.29	-	-	-	-	4.0000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	118	0.32	89.500000	3:54:32 PM	5.1800	5.1906	5.0876
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	118	0.32	1.000000	2:20:08 PM	4.2500	4.2500	4.2069
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	125	0.34	-	-	-	-	4.2568
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	132	0.36	-	-	-	-	4.3029
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	139	0.38	-	-	-	-	4.3451
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	146	0.40	12.154000	3:04:09 PM	4.5000	4.5000	4.5000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	153	0.42	2.015000	2:53:08 PM	4.5000	4.4256	4.1300
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	160	0.44	-	-	-	-	4.4766
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	162	0.44	22.010000	2:31:36 PM	5.1250	5.2945	5.1188
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	167	0.46	13.030000	2:58:13 PM	4.4750	4.4750	4.4991
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	174	0.48	-	-	-	-	4.8237
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	181	0.50	151.011000	3:57:29 PM	4.7000	4.7305	4.7549
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	200	0.55	-	-	-	-	5.1166
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	209	0.57	-	-	-	-	4.6367
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	216	0.59	11.315000	11:29:56 AM	4.0000	4.0000	4.6381
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	223	0.61	1.000000	11:43:35 AM	4.0000	4.0000	4.6383

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RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	230	0.63	38.000000	2:44:11 PM	4.0500	4.0487	4.6391
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	237	0.65	-	-	-	-	4.6364
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	244	0.67	-	-	-	-	4.6415
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	251	0.69	-	-	-	-	4.6423
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	258	0.71	-	-	-	-	4.6422
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	265	0.73	-	-	-	-	4.6414
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	272	0.75	-	-	-	-	4.5803
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	278	0.76	17.110000	3:18:54 PM	5.3000	5.2889	5.2159
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	279	0.76	-	-	-	-	4.6656
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	286	0.78	0.500000	2:44:29 PM	4.9250	4.9250	4.6963
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	304	0.83	5.000000	2:09:50 PM	5.2050	5.2510	5.3136
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	347	0.95	-	-	-	-	5.4366
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	349	0.96	-	-	-	-	4.8379
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	363	0.99	88.446000	3:34:46 PM	4.9000	4.8152	5.0927
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	485	1.33	25.590000	3:56:33 PM	5.7200	5.5904	5.8315
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	488	1.34	93.933000	3:55:59 PM	6.3400	6.3112	5.9022
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	527	1.44	34.600000	3:57:20 PM	6.4900	6.1462	5.9408
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	571	1.56	0.700000	3:09:11 PM	6.1180	6.1180	5.8089
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	634	1.74	-	-	-	-	5.9117
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	649	1.78	-	-	-	-	6.1388
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	707	1.94	-	-	-	-	5.8169
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	732	2.00	-	-	-	-	6.0709
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	879	2.41	-	-	-	-	5.8558
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	884	2.42	13.800000	11:35:23 AM	6.5150	6.5157	6.5007
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	886	2.43	-	-	-	-	6.2567
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,006	2.75	103.930000	3:00:04 PM	6.4500	6.4990	6.4040
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,034	2.83	2.300000	2:49:01 PM	6.8500	6.5587	6.4493
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,075	2.94	-	-	-	-	6.5378
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,115	3.05	-	-	-	-	6.5261
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,166	3.19	-	-	-	-	6.5694
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,182	3.24	-	-	-	-	6.5268
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,192	3.26	9.400000	11:13:38 AM	6.5150	6.5150	6.5228
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,245	3.41	2.300000	10:45:47 AM	6.6500	6.6500	6.9119
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,410	3.86	-	-	-	-	6.7765
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,440	3.94	1.350000	3:30:15 PM	6.5250	6.5185	6.8038

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RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,488	4.07	-	-	-	-	6.8370
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,572	4.30	-	-	-	-	6.8903
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,575	4.31	45.300000	3:51:13 PM	7.2400	6.9994	6.9111
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,636	4.48	-	-	-	-	6.9083
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,665	4.56	1.000000	2:32:54 PM	6.8000	6.8000	6.9343
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,761	4.82	327.600000	3:58:00 PM	7.3000	7.2984	7.2899
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,944	5.32	277.284000	3:54:51 PM	6.7515	6.8027	6.7877
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,959	5.36	5.010000	11:21:56 AM	6.7500	6.7500	7.1073
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,990	5.45	-	-	-	-	7.2297
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,102	5.76	-	-	-	-	7.0603
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,216	6.07	-	-	-	-	7.2131
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,253	6.17	-	-	-	-	7.2080
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,382	6.52	-	-	-	-	7.3772
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,529	6.92	-	-	-	-	7.0047
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,755	7.54	-	-	-	-	7.4048
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,798	7.66	-	-	-	-	7.4161
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,817	7.71	-	-	-	-	7.4190
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,999	8.21	-	-	-	-	7.4886
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,173	8.69	-	-	-	-	7.6238
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,176	8.70	-	-	-	-	7.2788
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,251	8.90	-	-	-	-	7.5908
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,358	9.19	-	-	-	-	7.5952
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,371	9.23	-	-	-	-	7.6319
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,399	9.31	-	-	-	-	7.6407
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,513	9.62	16.281000	10:58:35 AM	7.5500	7.8275	7.6041
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,597	9.85	40.000000	3:06:44 PM	7.5500	7.5550	7.5699
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,609	9.88	-	-	-	-	7.7179
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,632	9.94	8.000000	11:57:28 AM	7.5500	7.5550	8.1000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,672	10.05	-	-	-	-	7.7093
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,784	10.36	-	-	-	-	7.7292
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,378	11.99	-	-	-	-	7.7393
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,707	12.89	11.500000	11:51:33 AM	7.7000	7.7000	7.5694
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,784	13.10	-	-	-	-	7.7457
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,072	13.89	-	-	-	-	7.7022
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,303	14.52	-	-	-	-	7.6991

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RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,393	14.77	-	-	-	-	7.6986
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,462	14.95	1.500000	11:34:29 AM	7.5000	7.5000	7.6951
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,583	15.29	-	-	-	-	7.6986
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,919	16.21	-	-	-	-	7.6556
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,513	17.83	-	-	-	-	7.8109
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,822	18.68	-	-	-	-	7.8200