

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 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	7	0.02	-	-	-	-	3.3865
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	13	0.04	-	-	-	-	2.6233
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	18	0.05	777.728000	3:44:12 PM	4.2050	4.3091	4.3238
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	20	0.06	140.982000	3:02:28 PM	4.4500	4.4469	4.4450
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	21	0.06	-	-	-	-	3.3782
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	28	0.08	34.618000	3:04:12 PM	3.5500	3.5553	3.4285
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	35	0.10	5.630000	3:32:22 PM	3.7250	3.5687	3.4678
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	42	0.12	105.534000	11:26:05 AM	3.5500	3.5500	3.5500
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	49	0.13	6.503000	11:41:10 AM	3.3700	3.3700	3.4059
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	56	0.15	-	-	-	-	3.7442
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	63	0.17	108.018000	3:56:55 PM	3.7050	3.7025	3.7690
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	70	0.19	-	-	-	-	4.3860
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	77	0.21	10.899000	3:30:00 PM	4.0000	4.0000	4.1004
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	84	0.23	499.718300	3:46:36 PM	4.0300	4.1884	4.1960
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	87	0.24	230.452000	3:44:44 PM	4.6300	4.5102	4.5826
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	91	0.25	3,542.506400	3:46:24 PM	4.1000	4.2743	4.2644
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	96	0.26	-	-	-	-	4.7773
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	98	0.27	0.300000	11:23:04 AM	4.1750	4.1750	4.0931
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	112	0.31	142.500000	3:26:56 PM	5.1900	5.0498	5.0479
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	112	0.31	-	-	-	-	4.3750
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	119	0.33	0.432000	2:27:13 PM	4.2000	4.2000	4.3316
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	126	0.35	-	-	-	-	4.3807
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	133	0.36	-	-	-	-	4.4276
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	140	0.38	23.541000	3:51:52 PM	4.5000	4.5037	4.5025
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	147	0.40	-	-	-	-	4.3144
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	154	0.42	-	-	-	-	4.5709
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	156	0.43	71.096000	3:36:42 PM	5.2900	5.0969	5.2676
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	161	0.44	58.359000	3:59:29 PM	4.4750	4.4476	4.4343
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	168	0.46	-	-	-	-	4.8097
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	175	0.48	31.555000	3:34:32 PM	4.8575	4.8265	4.7774
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	182	0.50	279.054000	3:53:26 PM	4.7800	4.7904	4.8619
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	194	0.53	-	-	-	-	5.0970
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	203	0.56	-	-	-	-	4.7351
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	210	0.58	-	-	-	-	4.7213
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	217	0.59	-	-	-	-	4.7069

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RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	224	0.61	-	-	-	-	4.6928
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	231	0.63	-	-	-	-	4.6768
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	238	0.65	-	-	-	-	4.6652
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	245	0.67	-	-	-	-	4.6511
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	252	0.69	-	-	-	-	4.6365
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	259	0.71	-	-	-	-	4.6216
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	266	0.73	-	-	-	-	4.5733
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	272	0.75	48.927000	2:32:42 PM	5.3300	5.3654	5.2436
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	273	0.75	-	-	-	-	4.5941
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	280	0.77	-	-	-	-	4.6223
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	298	0.82	2.200000	3:48:04 PM	5.3300	5.4630	5.3517
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	341	0.93	-	-	-	-	5.4267
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	343	0.94	-	-	-	-	4.8437
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	357	0.98	49.532000	3:23:02 PM	4.9500	4.9258	4.9933
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	364	1.00	512.157500	3:55:51 PM	5.0500	5.0352	5.0500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	479	1.31	51.325000	3:45:03 PM	5.7400	5.8494	5.7905
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	482	1.32	288.645000	2:44:36 PM	5.9500	5.7869	5.8059
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	521	1.43	70.186000	2:35:56 PM	6.1000	6.0186	6.1000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	565	1.55	-	-	-	-	5.8089
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	628	1.72	-	-	-	-	5.9143
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	643	1.76	15.508000	2:46:56 PM	6.3000	6.2120	6.0512
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	701	1.92	12.440000	11:44:31 AM	5.9500	6.0223	5.9182
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	726	1.99	-	-	-	-	6.0781
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	873	2.39	127.400000	10:21:52 AM	6.5000	6.5000	5.8519
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	878	2.40	1,229.730000	3:28:44 PM	6.5200	6.5246	6.5138
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	880	2.41	-	-	-	-	6.2586
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,000	2.74	824.229000	3:41:19 PM	6.6500	6.5050	6.5156
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,028	2.82	406.000000	3:01:53 PM	6.4250	6.4951	6.5081
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,069	2.93	-	-	-	-	6.5065
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,109	3.04	-	-	-	-	6.5171
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,160	3.18	-	-	-	-	6.5516
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,176	3.22	50.000000	2:01:05 PM	6.7500	6.7500	6.7500
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,186	3.25	857.310000	3:27:31 PM	6.6900	6.5911	6.5900
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,239	3.39	777.550000	3:24:58 PM	6.7900	6.5631	6.6160
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,404	3.84	15.500000	2:25:54 PM	6.7200	6.8435	6.7166

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RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,434	3.93	4.000000	2:47:47 PM	6.6300	6.6300	6.7379
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,482	4.06	-	-	-	-	6.7645
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,566	4.29	-	-	-	-	6.8023
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,569	4.30	314.258000	3:37:02 PM	6.6500	6.7461	6.6988
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,630	4.46	68.500000	11:24:21 AM	6.7500	6.7516	6.7500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,659	4.54	131.100000	3:31:12 PM	6.7500	6.8302	6.8473
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,755	4.81	2,829.500000	3:46:01 PM	6.9100	6.9027	6.9052
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,938	5.31	992.750000	3:57:48 PM	6.7800	6.7910	6.7927
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,953	5.35	-	-	-	-	6.9630
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,984	5.43	39.100000	3:23:56 PM	7.0750	7.0750	7.3057
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,096	5.74	250.400000	3:25:44 PM	7.0000	6.9910	6.9950
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,210	6.05	-	-	-	-	7.0523
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,247	6.15	347.479000	2:03:30 PM	6.9900	6.9566	6.9181
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,376	6.51	53.400000	10:59:24 AM	7.2000	7.2000	7.2057
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,523	6.91	175.830000	2:02:40 PM	7.0250	7.0337	7.0350
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,749	7.53	-	-	-	-	7.2534
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,792	7.64	3.710000	2:03:42 PM	7.3750	7.3750	7.2676
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,811	7.70	-	-	-	-	7.2727
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,993	8.19	-	-	-	-	7.3442
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,167	8.67	50.000000	3:58:37 PM	7.5000	7.5000	7.5614
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,170	8.68	39.500000	3:36:53 PM	7.2800	7.2859	7.2851
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,245	8.88	-	-	-	-	7.4457
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,352	9.18	158.000000	3:03:44 PM	7.4000	7.4000	7.4000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,365	9.21	-	-	-	-	7.4896
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,393	9.29	1.650000	2:01:06 PM	7.4000	7.4000	7.4993
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,507	9.60	518.394000	2:51:15 PM	7.3550	7.4788	7.4538
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,591	9.83	331.650000	3:57:09 PM	7.3865	7.3974	7.3953
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,603	9.86	14.000000	3:04:01 PM	7.4000	7.4000	8.0004
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,626	9.93	857.000000	3:09:12 PM	7.4500	7.4303	7.4124
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,666	10.04	-	-	-	-	7.7468
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,778	10.34	12.500000	11:51:54 AM	7.9350	7.9675	7.6201
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,372	11.97	2,916.090000	3:48:43 PM	7.9250	7.9783	7.8852
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,701	12.87	-	-	-	-	7.6496
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,778	13.08	84.032000	2:05:58 PM	7.9400	7.8607	7.8031
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,066	13.87	-	-	-	-	7.7567

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,297	14.50	-	-	-	-	7.7189
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,387	14.75	1.000000	9:51:38 AM	7.9900	7.9900	7.7032
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,456	14.94	7.200000	3:37:01 PM	7.9700	7.9818	7.6894
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,577	15.27	-	-	-	-	7.6678
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,913	16.19	-	-	-	-	7.5678
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,507	17.82	-	-	-	-	7.6436
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,816	18.66	-	-	-	-	7.6502