

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 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	1	0.00	-	-	-	-	-
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	8	0.02	-	-	-	-	4.0238
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	15	0.04	4.000000	2:43:54 PM	2.7025	2.7025	4.0771
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	22	0.06	-	-	-	-	4.1000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	29	0.08	-	-	-	-	3.7677
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	36	0.10	4.000000	10:04:24 AM	4.0000	3.9750	3.9481
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	43	0.12	245.209000	3:02:14 PM	3.6650	3.6528	3.6517
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	50	0.14	-	-	-	-	3.9487
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	53	0.15	378.590000	2:38:18 PM	4.2500	4.2523	4.2500
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	57	0.16	-	-	-	-	3.9706
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	62	0.17	-	-	-	-	4.5992
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	64	0.18	-	-	-	-	4.5811
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	71	0.19	27.764000	3:47:19 PM	4.0500	4.0505	4.0761
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	78	0.21	117.280000	3:36:36 PM	4.6700	4.8304	4.8378
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	78	0.21	281.960000	3:52:36 PM	4.0750	4.0785	4.0675
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	85	0.23	800.000000	11:25:09 AM	4.0800	4.0831	4.0787
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	92	0.25	16.893000	3:18:19 PM	4.0850	4.0776	4.0628
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	99	0.27	-	-	-	-	4.2085
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	106	0.29	-	-	-	-	4.1111
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	113	0.31	-	-	-	-	4.1349
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	120	0.33	263.020000	3:14:45 PM	4.1260	4.1271	4.1256
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	122	0.33	27.380000	2:10:25 PM	4.8250	4.8936	4.8651
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	127	0.35	8.447000	10:53:16 AM	4.4000	4.4814	4.4261
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	134	0.37	12.140000	2:18:24 PM	4.7500	4.7500	4.4935
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	141	0.39	60.000000	11:29:51 AM	4.7500	4.7500	4.7500
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	148	0.41	5.060000	3:33:01 PM	4.7850	4.7850	4.7221
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	155	0.42	138.346000	3:10:14 PM	4.8000	4.8181	4.8584
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	160	0.44	-	-	-	-	5.0253
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	162	0.44	6.366000	3:39:48 PM	4.8750	4.8750	5.0713
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	169	0.46	88.917000	3:27:25 PM	4.8250	4.8251	4.9780
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	176	0.48	32.186000	2:47:16 PM	4.5000	4.3974	4.8251
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	183	0.50	96.984000	3:46:45 PM	4.8253	4.8519	4.8750
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	190	0.52	12.206000	2:07:38 PM	4.8250	4.8250	4.8784
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	197	0.54	4.484000	11:46:20 AM	4.0500	4.0500	4.8786
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	204	0.56	-	-	-	-	4.8789
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	211	0.58	-	-	-	-	4.8791

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RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	218	0.60	-	-	-	-	4.8793
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	225	0.62	0.300000	10:27:54 AM	4.9250	4.9250	4.9302
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	232	0.64	-	-	-	-	4.8786
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	238	0.65	27.045000	11:43:09 AM	5.3000	5.1044	5.1063
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	239	0.65	11.500000	11:09:56 AM	4.9150	4.9150	4.8800
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	246	0.67	-	-	-	-	4.8803
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	264	0.72	545.000000	11:57:27 AM	5.3000	5.2018	5.2159
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	307	0.84	-	-	-	-	5.3726
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	309	0.85	36.500000	2:58:04 PM	4.9025	4.9075	4.9369
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	323	0.88	407.188000	3:26:50 PM	4.9000	4.8722	4.8720
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	330	0.90	-	-	-	-	5.1289
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	337	0.92	12.884000	3:32:49 PM	5.0750	5.0299	5.0701
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	344	0.94	12.140000	3:53:37 PM	5.0250	4.9780	5.1750
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	445	1.22	626.118000	3:43:15 PM	5.8500	5.7637	5.7762
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	448	1.23	273.530000	3:34:57 PM	5.8750	5.8693	5.8645
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	487	1.33	57.000000	11:31:44 AM	5.9500	5.9500	5.9555
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	531	1.45	-	-	-	-	5.6541
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	594	1.63	-	-	-	-	5.8865
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	609	1.67	8.423520	3:53:27 PM	5.8500	5.8362	5.8603
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	667	1.83	14.000000	2:46:45 PM	5.8250	5.9286	5.8609
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	692	1.90	-	-	-	-	5.8367
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	839	2.30	26.170000	11:11:17 AM	6.0000	6.0000	6.1723
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	844	2.31	6.350000	3:55:34 PM	5.9800	6.0311	6.0772
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	846	2.32	-	-	-	-	5.9605
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	966	2.65	142.014000	3:59:03 PM	5.8500	5.8882	5.8454
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	994	2.72	-	-	-	-	5.9376
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,035	2.83	-	-	-	-	6.1701
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,075	2.94	-	-	-	-	6.1700
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,126	3.08	-	-	-	-	6.1474
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,142	3.13	5.000000	9:56:38 AM	6.0500	6.0500	6.1945
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,152	3.15	8.546000	3:54:31 PM	6.3200	6.2377	6.3001
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,205	3.30	5.600000	3:17:31 PM	6.2500	6.2396	6.1142
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,370	3.75	-	-	-	-	6.1518
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,400	3.83	-	-	-	-	6.2692
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,448	3.96	-	-	-	-	6.2905
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,532	4.19	9.500000	2:06:43 PM	6.2750	6.2939	6.3191

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RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,535	4.20	43.890000	2:15:39 PM	6.4000	6.3680	6.2442
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,596	4.37	5.560000	2:45:16 PM	6.3300	6.3300	6.2500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,625	4.45	13.005000	3:42:04 PM	6.2500	6.2809	6.2633
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,721	4.71	1,155.309000	3:59:37 PM	6.4000	6.4350	6.4272
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,904	5.21	747.557000	3:45:40 PM	6.3750	6.3711	6.3753
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,919	5.25	32.000000	2:28:47 PM	6.5400	6.5400	6.4478
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,950	5.34	56.000000	2:04:12 PM	6.3750	6.3862	6.3246
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,062	5.65	35.800000	3:59:33 PM	6.3750	6.4324	6.4738
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,176	5.96	-	-	-	-	6.5059
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,213	6.06	97.380000	3:52:54 PM	6.5000	6.3658	6.3948
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,342	6.41	2.700000	3:10:06 PM	6.7000	6.6556	6.6997
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,489	6.82	-	-	-	-	6.6836
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,715	7.43	-	-	-	-	6.6492
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,758	7.55	-	-	-	-	6.6881
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,777	7.60	-	-	-	-	6.6658
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,959	8.10	-	-	-	-	6.7150
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,133	8.58	6.700000	3:15:54 PM	6.7500	6.7433	6.7286
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,136	8.59	-	-	-	-	6.8498
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,211	8.79	-	-	-	-	6.7822
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,318	9.08	-	-	-	-	6.7978
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,331	9.12	-	-	-	-	6.8023
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,359	9.20	-	-	-	-	6.8194
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,473	9.51	48.605000	3:26:11 PM	6.7500	6.8086	6.7328
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,557	9.74	101.700000	3:54:17 PM	6.7050	6.7625	6.7151
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,569	9.77	-	-	-	-	6.8894
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,592	9.83	160.715000	11:04:43 AM	6.8750	6.8594	6.8582
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,632	9.94	0.250000	2:03:02 PM	6.9500	6.9500	6.9403
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,744	10.25	-	-	-	-	6.9066
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,338	11.88	531.000000	2:54:00 PM	7.1000	7.1115	7.0998
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,667	12.78	-	-	-	-	6.9452
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,744	12.99	42.000000	3:54:59 PM	7.2250	7.1464	7.0144
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,032	13.78	-	-	-	-	7.0927
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,263	14.41	-	-	-	-	7.1164
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,353	14.66	-	-	-	-	7.1262
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,422	14.85	39.000000	11:18:50 AM	7.1000	7.1000	7.0956
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,543	15.18	-	-	-	-	7.1479

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RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,879	16.10	-	-	-	-	7.2147
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,473	17.72	8.045000	3:07:04 PM	7.2000	7.1503	7.2893
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,782	18.57	-	-	-	-	7.2821
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,279	19.93	1.000000	11:14:43 AM	7.3000	7.3000	7.2919