

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 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	5	0.01	-	-	-	-	-
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	12	0.03	-	-	-	-	4.0705
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	19	0.05	-	-	-	-	4.1130
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	26	0.07	-	-	-	-	3.8406
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	33	0.09	-	-	-	-	3.9693
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	40	0.11	-	-	-	-	3.6533
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	47	0.13	2.000000	10:21:00 AM	3.8500	3.8750	3.9878
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	50	0.14	158.660000	2:52:52 PM	4.3750	4.2662	4.3706
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	54	0.15	2.200000	11:41:19 AM	4.2500	3.9545	4.0132
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	59	0.16	-	-	-	-	4.6640
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	61	0.17	-	-	-	-	4.4758
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	68	0.19	3.010000	3:37:17 PM	4.0000	4.0000	4.1218
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	75	0.21	17.330000	3:08:23 PM	4.7500	4.5830	4.8378
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	75	0.21	335.110000	3:49:01 PM	4.0850	4.1173	4.1252
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	82	0.23	4.028000	3:41:26 PM	4.0850	4.1100	4.0842
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	89	0.24	64.821000	2:56:01 PM	4.0900	4.0900	4.0838
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	96	0.26	-	-	-	-	4.2377
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	103	0.28	3.770000	10:44:10 AM	4.3000	4.3000	4.1741
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	110	0.30	-	-	-	-	4.1347
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	117	0.32	3.030000	2:27:31 PM	4.1000	4.1000	4.1256
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	119	0.33	0.500000	10:50:47 AM	4.7800	4.7800	4.9343
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	124	0.34	-	-	-	-	4.4510
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	131	0.36	-	-	-	-	4.5140
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	138	0.38	-	-	-	-	4.7500
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	145	0.40	-	-	-	-	4.7097
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	152	0.42	1.000000	3:26:19 PM	4.7000	4.7000	4.8603
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	157	0.43	-	-	-	-	5.0779
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	159	0.44	7.000000	11:49:55 AM	4.7250	4.7250	4.9950
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	166	0.45	-	-	-	-	4.9769
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	173	0.47	32.723000	3:48:03 PM	4.6750	4.7692	4.9977
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	180	0.49	2.438000	11:36:52 AM	4.8250	4.8250	4.8607
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	187	0.51	14.390000	3:10:53 PM	4.8250	4.8390	4.9141
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	194	0.53	-	-	-	-	4.9158
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	201	0.55	61.480000	3:35:31 PM	4.9000	4.8917	4.9000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	208	0.57	-	-	-	-	4.9195
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	215	0.59	-	-	-	-	4.9213

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RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	222	0.61	-	-	-	-	4.9608
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	229	0.63	-	-	-	-	4.9241
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	235	0.64	58.535000	3:15:02 PM	5.0000	5.0261	5.1497
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	236	0.65	-	-	-	-	4.9268
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	243	0.67	-	-	-	-	4.9286
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	261	0.72	3.130000	3:25:23 PM	5.0550	5.2233	5.2604
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	304	0.83	-	-	-	-	5.4349
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	306	0.84	12.632000	11:25:56 AM	4.9000	4.9000	4.9852
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	320	0.88	290.566000	3:16:49 PM	4.9025	4.8996	4.8876
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	327	0.90	-	-	-	-	5.1370
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	334	0.91	3.030000	3:52:07 PM	5.0750	5.0750	5.0946
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	341	0.93	-	-	-	-	5.1739
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	442	1.21	52.354000	3:39:35 PM	5.7500	5.7421	5.8855
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	445	1.22	1,503.065000	3:33:11 PM	5.9250	5.8879	5.8634
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	484	1.33	0.500000	10:40:22 AM	5.9500	5.9500	5.9706
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	528	1.45	-	-	-	-	5.7291
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	591	1.62	-	-	-	-	5.9208
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	606	1.66	9.400000	2:58:22 PM	5.8500	5.9059	5.9059
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	664	1.82	53.000000	3:08:22 PM	6.0000	5.8085	5.8000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	689	1.89	-	-	-	-	5.9134
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	836	2.29	-	-	-	-	6.1944
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	841	2.30	4.430000	3:08:51 PM	6.1250	6.1250	6.1918
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	843	2.31	-	-	-	-	6.0321
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	963	2.64	21.443000	2:31:38 PM	6.0000	5.9799	5.8989
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	991	2.71	5.650000	2:46:51 PM	6.2750	6.2653	5.9767
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,032	2.83	-	-	-	-	6.2099
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,072	2.94	-	-	-	-	6.2144
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,123	3.08	-	-	-	-	6.2033
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,139	3.12	1.100000	11:56:30 AM	6.0500	6.0500	6.2396
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,149	3.15	1.000000	3:09:39 PM	6.3200	6.3200	6.3004
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,202	3.29	290.060000	3:19:33 PM	6.2500	6.2707	6.2902
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,367	3.74	-	-	-	-	6.1992
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,397	3.83	1.000000	3:48:56 PM	6.2300	6.2300	6.3165
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,445	3.96	25.000000	11:47:22 AM	6.2500	6.2500	6.3364
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,529	4.19	-	-	-	-	6.3648
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,532	4.19	225.483600	2:56:50 PM	6.2500	6.2989	6.2889

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RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,593	4.36	-	-	-	-	6.3188
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,622	4.44	4.500000	2:20:48 PM	6.3000	6.4289	6.3310
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,718	4.70	843.900000	3:26:15 PM	6.4500	6.4498	6.4563
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,901	5.21	61.570000	3:47:40 PM	6.3500	6.3522	6.5003
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,916	5.25	-	-	-	-	6.4930
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,947	5.33	12.320000	2:52:52 PM	6.5300	6.5288	6.3319
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,059	5.64	-	-	-	-	6.5251
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,173	5.95	-	-	-	-	6.5591
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,210	6.05	-	-	-	-	6.3941
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,339	6.40	-	-	-	-	6.8238
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,486	6.81	54.220000	2:59:38 PM	6.7000	6.6661	6.7395
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,712	7.43	-	-	-	-	6.7047
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,755	7.54	-	-	-	-	6.7363
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,774	7.60	-	-	-	-	6.7210
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,956	8.09	-	-	-	-	6.7681
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,130	8.57	1.000000	10:43:08 AM	6.7850	6.7850	6.7881
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,133	8.58	1.378000	3:21:52 PM	6.6500	6.6500	6.8756
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,208	8.78	-	-	-	-	6.8285
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,315	9.08	-	-	-	-	6.8227
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,328	9.11	-	-	-	-	6.8483
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,356	9.19	-	-	-	-	6.8620
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,470	9.50	238.900000	3:49:03 PM	6.7750	6.8166	6.8877
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,554	9.73	4.000000	3:12:46 PM	6.7500	6.7500	6.7150
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,566	9.76	1.600000	2:21:17 PM	6.8800	6.8800	6.9216
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,589	9.83	50.000000	3:53:52 PM	6.8500	6.8500	6.8910
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,629	9.94	-	-	-	-	6.9617
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,741	10.24	-	-	-	-	6.9466
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,335	11.87	650.180000	3:19:59 PM	7.1000	7.1212	7.1576
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,664	12.77	-	-	-	-	7.0775
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,741	12.98	4.000000	3:13:45 PM	7.2400	7.2400	7.0622
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,029	13.77	-	-	-	-	7.1398
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,260	14.40	-	-	-	-	7.1362
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,350	14.65	-	-	-	-	7.1355
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,419	14.84	-	-	-	-	7.1066
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,540	15.17	-	-	-	-	7.1375
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,876	16.09	-	-	-	-	7.1746

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RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,470	17.71	2.000000	2:46:23 PM	6.9500	6.9500	7.2415
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,779	18.56	-	-	-	-	7.2340
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,276	19.92	-	-	-	-	7.2388