

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 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	1	0.00	-	-	-	-	-
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	8	0.02	-	-	-	-	4.0294
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	15	0.04	-	-	-	-	4.0219
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	22	0.06	-	-	-	-	4.8757
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	29	0.08	1,534.292000	3:20:50 PM	3.6550	3.7388	3.6662
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	36	0.10	3.500000	3:11:44 PM	3.7500	3.8800	4.0657
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	39	0.11	119.500000	2:50:05 PM	4.3250	4.1337	4.1548
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	43	0.12	14.850000	3:31:33 PM	4.2300	4.2300	3.9275
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	48	0.13	-	-	-	-	4.4951
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	50	0.14	-	-	-	-	4.2000
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	57	0.16	101.500000	3:48:08 PM	4.2500	4.2470	4.2500
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	64	0.18	3.460000	2:47:55 PM	4.9000	4.7802	4.8000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	64	0.18	79.757000	3:35:12 PM	4.0500	4.0628	4.1331
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	71	0.19	366.393000	3:56:02 PM	4.1010	4.1379	4.1536
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	78	0.21	26.920000	3:08:35 PM	4.0885	4.0885	4.0837
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	85	0.23	-	-	-	-	4.2304
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	92	0.25	2.340000	10:58:12 AM	4.1350	4.1350	4.0699
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	99	0.27	-	-	-	-	4.1200
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	106	0.29	672.758000	3:53:08 PM	4.1000	4.0731	4.0787
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	108	0.30	49.585000	3:07:47 PM	4.9900	4.9900	4.8401
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	113	0.31	10.465000	3:31:37 PM	4.4000	4.3513	4.3983
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	120	0.33	-	-	-	-	4.4494
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	127	0.35	0.650000	3:37:21 PM	4.7500	4.7500	4.5565
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	134	0.37	-	-	-	-	4.8750
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	141	0.39	37.815000	3:57:16 PM	4.8250	4.8250	4.8652
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	146	0.40	-	-	-	-	4.9844
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	148	0.41	4.100000	3:39:25 PM	4.8750	4.8750	4.7308
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	155	0.42	-	-	-	-	4.9780
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	162	0.44	184.107000	3:26:20 PM	4.8150	4.8330	4.8368
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	169	0.46	100.000000	10:52:33 AM	4.6750	4.6750	4.6782
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	176	0.48	-	-	-	-	4.8343
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	183	0.50	100.700000	3:30:35 PM	4.6350	4.7116	4.8774
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	190	0.52	-	-	-	-	4.9000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	197	0.54	-	-	-	-	4.8894
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	204	0.56	-	-	-	-	4.8940

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RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	211	0.58	-	-	-	-	4.9500
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	218	0.60	1.039000	2:39:56 PM	5.0000	5.0000	4.9028
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	224	0.61	8.160000	2:53:25 PM	5.1250	5.0924	5.1781
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	225	0.62	-	-	-	-	4.9077
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	232	0.64	-	-	-	-	4.9123
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	250	0.68	19.560000	11:56:53 AM	5.1500	5.1500	5.2237
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	293	0.80	-	-	-	-	5.3612
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	295	0.81	-	-	-	-	4.9965
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	309	0.85	201.002000	3:46:49 PM	4.9000	4.9021	4.9030
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	316	0.87	0.516000	10:55:52 AM	4.9250	4.9250	5.1250
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	323	0.88	6.000000	2:06:36 PM	5.1000	5.1000	5.1000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	330	0.90	-	-	-	-	5.1752
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	431	1.18	34.420000	3:55:11 PM	5.8250	5.8312	5.9061
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	434	1.19	122.023000	3:59:14 PM	5.9000	5.8978	5.9347
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	473	1.30	1.900000	11:48:31 AM	5.8000	5.8000	5.7161
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	517	1.42	-	-	-	-	5.6702
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	580	1.59	-	-	-	-	5.7905
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	595	1.63	2.000000	9:19:51 AM	6.1500	6.1500	5.7988
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	653	1.79	-	-	-	-	5.8056
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	678	1.86	-	-	-	-	5.8748
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	825	2.26	-	-	-	-	6.1071
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	830	2.27	-	-	-	-	6.1521
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	832	2.28	-	-	-	-	6.0268
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	952	2.61	47.550000	3:33:10 PM	5.8800	5.9343	6.0535
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	980	2.68	8.500000	3:15:48 PM	6.1250	6.1418	6.0024
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,021	2.80	-	-	-	-	6.2051
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,061	2.91	-	-	-	-	6.2316
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,112	3.04	-	-	-	-	6.2560
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,128	3.09	-	-	-	-	6.1635
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,138	3.12	11.000000	3:19:44 PM	6.3000	6.3727	6.3718
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,191	3.26	1.290000	2:49:27 PM	6.4000	6.3409	6.1548
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,356	3.71	1.500000	11:33:29 AM	6.2500	6.2500	6.3376
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,386	3.80	-	-	-	-	6.3873
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,434	3.93	-	-	-	-	6.4103
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,518	4.16	1.000000	3:53:31 PM	6.5000	6.5000	6.4442

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RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,521	4.16	14.500000	3:20:11 PM	6.3250	6.2693	6.3758
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,582	4.33	45.818000	10:26:13 AM	6.3200	6.3240	6.5059
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,611	4.41	-	-	-	-	6.4571
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,707	4.67	2,832.500000	2:53:13 PM	6.6000	6.4918	6.5995
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,890	5.18	419.680000	3:44:21 PM	6.4000	6.4892	6.4996
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,905	5.22	-	-	-	-	6.5845
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,936	5.30	4.200000	3:43:50 PM	6.5300	6.4567	6.4921
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,048	5.61	-	-	-	-	6.6258
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,162	5.92	-	-	-	-	6.6616
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,199	6.02	130.500000	2:39:26 PM	6.6985	6.6985	6.6803
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,328	6.37	-	-	-	-	6.7650
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,475	6.78	870.180000	11:58:05 AM	6.7700	6.7632	6.7589
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,701	7.40	-	-	-	-	6.7856
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,744	7.51	-	-	-	-	6.8012
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,763	7.57	-	-	-	-	6.7983
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,945	8.06	-	-	-	-	6.8357
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,119	8.54	8.000000	11:48:37 AM	6.7500	6.7550	6.7864
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,122	8.55	-	-	-	-	6.8956
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,197	8.75	-	-	-	-	6.8897
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,304	9.05	12.000000	3:53:45 PM	6.7500	6.7550	6.8329
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,317	9.08	-	-	-	-	6.9151
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,345	9.16	0.800000	2:54:03 PM	7.1300	7.1300	6.9259
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,459	9.47	22.000000	2:48:53 PM	6.8250	6.8250	6.9262
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,543	9.70	-	-	-	-	6.8818
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,555	9.73	-	-	-	-	6.9921
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,578	9.80	-	-	-	-	6.9870
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,618	9.91	-	-	-	-	7.0195
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,730	10.21	6.850000	11:09:10 AM	7.0500	7.0500	7.0426
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,324	11.84	1,039.410000	3:59:21 PM	7.2985	7.2698	7.2997
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,653	12.74	45.000000	10:50:37 AM	7.1500	7.1722	7.2594
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,730	12.95	313.025000	2:47:49 PM	7.2250	7.3288	7.3395
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,018	13.74	-	-	-	-	7.3383
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,249	14.37	-	-	-	-	7.3292
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,339	14.62	-	-	-	-	7.3253
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,408	14.81	6.100000	2:27:58 PM	7.2500	7.2254	7.3128

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RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,529	15.14	-	-	-	-	7.3167
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,865	16.06	-	-	-	-	7.3057
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,459	17.68	-	-	-	-	7.2703
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,768	18.53	-	-	-	-	7.2443
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,265	19.89	-	-	-	-	7.2280