

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 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	2	0.01	-	-	-	-	-
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	9	0.03	-	-	-	-	3.9539
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	16	0.04	-	-	-	-	4.0484
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	19	0.05	513.180000	11:58:04 AM	4.0500	3.8029	3.8550
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	23	0.06	1.010000	3:46:41 PM	3.9500	3.9500	4.2564
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	28	0.08	-	-	-	-	4.2942
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	30	0.08	44.300000	2:43:25 PM	4.0000	4.0000	4.9410
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	37	0.10	-	-	-	-	4.1800
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	44	0.12	1.300000	2:49:07 PM	4.5500	4.5500	4.6370
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	44	0.12	24.083000	10:49:07 AM	4.0000	4.0000	4.1768
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	51	0.14	1.011000	3:37:38 PM	4.2000	4.2000	4.1916
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	58	0.16	90.831000	3:04:59 PM	4.1560	4.1648	4.1375
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	65	0.18	1.265000	10:00:58 AM	4.2750	4.2750	4.3034
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	72	0.20	160.000000	2:31:09 PM	4.2500	4.2250	4.2205
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	79	0.22	301.290000	3:46:59 PM	4.2000	4.2002	4.1910
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	86	0.24	646.396000	2:31:52 PM	4.2200	4.2208	4.2292
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	88	0.24	0.750000	2:53:05 PM	4.7000	4.6120	4.5900
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	93	0.26	5.098000	2:50:22 PM	4.2000	4.2000	4.1734
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	100	0.27	-	-	-	-	4.4512
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	107	0.29	-	-	-	-	4.5058
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	114	0.31	-	-	-	-	4.5908
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	121	0.33	2.030000	3:00:51 PM	4.7750	4.7750	4.6699
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	126	0.35	0.100000	2:48:33 PM	4.7500	4.7500	4.7265
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	128	0.35	-	-	-	-	5.0156
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	135	0.37	-	-	-	-	5.0884
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	142	0.39	-	-	-	-	4.7804
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	149	0.41	-	-	-	-	4.7138
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	156	0.43	1.335000	3:27:40 PM	5.0000	5.0000	4.8233
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	163	0.45	510.628000	3:34:02 PM	4.9000	4.9145	4.9260
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	170	0.47	-	-	-	-	4.9802
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	177	0.49	236.539000	3:43:01 PM	4.9550	4.9463	4.9487
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	184	0.50	200.000000	2:47:47 PM	4.9100	4.9100	4.9100
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	191	0.52	-	-	-	-	5.0212
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	198	0.54	-	-	-	-	5.0193

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	204	0.56	7.540000	2:46:44 PM	4.9800	4.9973	5.1333
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	205	0.56	-	-	-	-	5.0280
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	212	0.58	15.000000	10:29:02 AM	5.1000	5.1000	5.0367
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	230	0.63	-	-	-	-	5.0832
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	273	0.75	-	-	-	-	4.9979
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	275	0.75	-	-	-	-	5.1156
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	289	0.79	-	-	-	-	5.0646
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	296	0.81	-	-	-	-	5.2000
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	303	0.83	-	-	-	-	5.2177
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	310	0.85	0.500000	10:45:20 AM	5.2500	5.2500	5.2921
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	-	1/4/2023	1/3/2024	345	0.95	9.808000	2:26:23 PM	5.3800	5.3786	5.4041
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	-	1/11/2023	1/10/2024	352	0.96	636.560000	2:41:06 PM	5.3870	5.4000	5.4071
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	-	1/18/2023	1/17/2024	359	0.98	1,290.504000	3:52:42 PM	5.4000	5.4046	5.4056
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	411	1.13	656.240000	3:23:08 PM	5.2250	5.2612	5.2568
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	414	1.13	227.658500	3:57:47 PM	5.2900	5.2559	5.2662
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	453	1.24	-	-	-	-	5.2068
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	497	1.36	-	-	-	-	5.2335
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	560	1.53	-	-	-	-	5.2974
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	575	1.57	9.500000	2:26:45 PM	5.5000	5.5000	5.3098
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	633	1.73	4.000000	3:12:05 PM	5.3250	5.3275	5.4828
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	658	1.80	-	-	-	-	5.3826
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	805	2.20	462.402000	3:48:21 PM	5.3300	5.3951	5.3759
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	810	2.22	0.100000	2:43:41 PM	5.5250	5.5250	5.5299
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	812	2.22	-	-	-	-	5.4995
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	932	2.55	633.435000	3:46:56 PM	5.3450	5.3749	5.4194
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	960	2.63	-	-	-	-	5.6646
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1001	2.74	-	-	-	-	5.6177
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1041	2.85	-	-	-	-	5.6412
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1092	2.99	-	-	-	-	5.6706
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1108	3.03	52.200000	2:28:59 PM	5.6500	5.6021	5.6576
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1118	3.06	35.000000	10:18:44 AM	5.8750	5.8750	5.8794
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1171	3.21	-	-	-	-	5.8400
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1336	3.66	0.050000	10:21:21 AM	6.1250	6.1250	5.9068
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1366	3.74	-	-	-	-	5.7678

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RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1414	3.87	-	-	-	-	5.7847
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1498	4.10	-	-	-	-	5.8099
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1501	4.11	123.250000	3:45:47 PM	5.5500	5.6129	5.6050
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1562	4.28	1.020000	3:00:58 PM	5.8000	5.8000	5.8360
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1591	4.36	9.080000	11:36:50 AM	5.8250	5.8309	5.9893
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1687	4.62	159.450000	3:16:55 PM	5.7500	5.7500	5.7534
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1870	5.12	2,619.204000	3:58:57 PM	5.7800	5.7753	5.7736
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1885	5.16	5.000000	2:37:46 PM	5.7500	5.7500	5.8995
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1916	5.25	-	-	-	-	5.9206
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2028	5.55	2.000000	10:32:46 AM	6.0000	6.0000	5.9277
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2142	5.86	-	-	-	-	5.9506
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2179	5.97	-	-	-	-	5.9996
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2308	6.32	-	-	-	-	6.1439
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2455	6.72	112.600000	3:48:54 PM	5.8495	5.8511	5.8934
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2681	7.34	-	-	-	-	6.0423
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2724	7.46	-	-	-	-	6.2567
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2743	7.51	-	-	-	-	6.0514
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2925	8.01	-	-	-	-	6.0780
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3099	8.49	-	-	-	-	6.1242
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3102	8.49	-	-	-	-	6.1004
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3177	8.70	-	-	-	-	6.1056
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3284	8.99	375.000000	3:24:33 PM	5.9000	5.9357	5.9359
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3297	9.03	-	-	-	-	6.1180
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3325	9.10	-	-	-	-	6.3473
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3439	9.42	1,335.000000	3:58:53 PM	5.9000	5.9436	5.8850
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3523	9.65	12.000000	3:41:17 PM	5.9650	5.9650	6.1393
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3535	9.68	-	-	-	-	6.1360
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3558	9.74	71.010000	2:38:56 PM	5.9750	5.9750	6.0335
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3598	9.85	-	-	-	-	6.1417
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3710	10.16	-	-	-	-	6.3757
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4304	11.78	166.300000	3:51:15 PM	6.0500	6.1044	6.1113
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4633	12.68	909.860000	3:42:16 PM	6.0500	6.0891	6.0575
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4710	12.90	71.000000	3:30:16 PM	6.0500	6.0855	6.2998
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	4998	13.68	-	-	-	-	6.2593

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5229	14.32	-	-	-	-	6.4078
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5319	14.56	-	-	-	-	6.3105
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5388	14.75	11.480000	2:51:12 PM	6.4000	6.3786	6.3211
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5509	15.08	-	-	-	-	6.3443
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5845	16.00	-	-	-	-	6.4123
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6439	17.63	-	-	-	-	6.4378
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6748	18.48	-	-	-	-	6.4273
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7245	19.84	5,328.900000	3:56:13 PM	6.3300	6.3968	6.3361