

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 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	1	0.00	-	-	-	-	-
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	8	0.02	-	-	-	-	1.2344
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	15	0.04	129.192000	2:54:17 PM	1.5000	1.2478	1.3585
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	21	0.06	-	-	-	-	2.6884
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	22	0.06	-	-	-	-	1.3504
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	29	0.08	-	-	-	-	1.3933
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	36	0.10	1.020000	10:58:33 AM	1.5000	1.5000	1.5650
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	43	0.12	14.490000	2:53:06 PM	1.4000	1.4210	1.4654
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	50	0.14	-	-	-	-	1.5585
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	57	0.16	13.158000	2:10:01 PM	1.5500	1.5500	1.7598
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	63	0.17	-	-	-	-	2.8072
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	64	0.18	198.017000	3:07:13 PM	1.7000	1.7133	1.7670
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	71	0.19	69.474000	2:47:16 PM	1.6500	1.6830	1.8351
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	78	0.21	31.070000	2:16:17 PM	1.7000	1.7220	1.8231
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	85	0.23	-	-	-	-	1.8543
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	92	0.25	1,392.542600	3:44:51 PM	1.8250	1.8319	1.8175
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	97	0.27	-	-	-	-	3.1731
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	99	0.27	-	-	-	-	1.8845
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	106	0.29	199.146000	3:36:33 PM	1.8500	1.8500	1.8672
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	113	0.31	-	-	-	-	1.9250
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	120	0.33	-	-	-	-	2.0736
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	127	0.35	-	-	-	-	2.1250
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	134	0.37	2.000000	9:59:35 AM	2.0575	2.0575	2.1809
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	140	0.38	29.570000	3:42:55 PM	2.0600	2.0720	2.0700
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	145	0.40	656.010000	3:53:12 PM	3.0500	2.9507	2.9316
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	147	0.40	109.940000	10:58:25 AM	3.0000	3.0402	3.0874
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	148	0.41	253.703000	11:54:05 AM	2.1000	2.1992	2.1888
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	155	0.42	5.000000	3:10:48 PM	2.2000	2.2000	2.2005
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	162	0.44	-	-	-	-	2.3569
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	169	0.46	120.858000	2:29:07 PM	2.4500	2.4631	2.4489
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	176	0.48	597.583000	3:28:17 PM	2.6300	2.7116	2.7001
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	183	0.50	1,844.812600	3:29:27 PM	2.8250	2.8029	2.7970
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	190	0.52	-	-	-	-	2.5392
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	197	0.54	-	-	-	-	2.5440
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	204	0.56	-	-	-	-	2.5481

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RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	211	0.58	-	-	-	-	2.3728
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	214	0.59	187.619000	3:30:24 PM	3.5000	3.4798	3.5533
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	218	0.60	-	-	-	-	2.5563
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	223	0.61	-	-	-	-	3.4640
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	225	0.62	-	-	-	-	2.5633
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	239	0.65	74.168000	3:49:07 PM	3.8000	3.7906	3.5816
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	246	0.67	-	-	-	-	2.5784
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	253	0.69	-	-	-	-	2.5833
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	267	0.73	-	-	-	-	2.5896
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	274	0.75	-	-	-	-	2.5947
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	281	0.77	-	-	-	-	2.6133
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	283	0.78	9.790000	3:35:10 PM	3.6100	3.6054	3.7860
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	288	0.79	-	-	-	-	2.6364
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	295	0.81	-	-	-	-	2.6629
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	321	0.88	-	-	-	-	3.7146
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	330	0.90	-	-	-	-	2.7720
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	337	0.92	-	-	-	-	2.7284
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	344	0.94	-	-	-	-	2.7010
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	351	0.96	-	-	-	-	2.6428
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	358	0.98	59.172000	2:04:52 PM	2.7600	2.7551	2.7391
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	365	1.00	504.766000	3:49:07 PM	2.8810	2.8540	2.9396
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	399	1.09	12.788000	3:21:48 PM	4.1000	3.8735	4.0685
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	425	1.16	2.000000	11:05:14 AM	4.1000	4.1000	4.2527
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	468	1.28	-	-	-	-	4.0225
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	606	1.66	76.584000	3:41:30 PM	4.4000	4.2132	4.2857
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	609	1.67	120.866000	3:42:12 PM	4.4400	4.2301	4.1055
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	648	1.77	-	-	-	-	4.3785
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	692	1.90	-	-	-	-	4.4656
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	755	2.07	-	-	-	-	4.5874
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	770	2.11	-	-	-	-	4.6153
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	828	2.27	10.990000	3:42:18 PM	4.9150	4.9150	4.7292
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	853	2.34	-	-	-	-	4.7700
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,000	2.74	27.501000	3:30:23 PM	4.8100	4.8198	4.8419
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,005	2.75	31.180000	10:44:10 AM	4.9000	4.9000	5.0225
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,007	2.76	-	-	-	-	5.0570

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,127	3.09	112.145000	3:02:16 PM	5.0500	5.0235	5.0672
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,155	3.16	3.000000	2:51:44 PM	5.1000	5.1000	5.1241
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,196	3.27	-	-	-	-	5.3696
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,236	3.38	-	-	-	-	5.4284
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,287	3.52	-	-	-	-	5.5032
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,313	3.60	1,412.270000	3:56:39 PM	5.8750	5.8762	5.8791
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,366	3.74	3.500000	3:05:52 PM	5.7850	5.8493	5.8783
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,531	4.19	5.300000	9:13:57 AM	5.0000	5.0000	5.9015
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,561	4.27	2.000000	10:41:11 AM	5.6800	5.6800	5.8432
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,609	4.41	-	-	-	-	5.9054
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,693	4.64	-	-	-	-	5.9904
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,696	4.64	7.110000	3:30:25 PM	5.3000	5.3018	6.0080
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,757	4.81	-	-	-	-	6.0915
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,786	4.89	13.470000	11:37:06 AM	5.5500	5.5656	5.9447
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,882	5.15	-	-	-	-	6.1665
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,080	5.70	4.500000	2:46:05 PM	6.1000	6.1194	6.3297
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,111	5.78	11.400000	2:46:26 PM	6.1000	6.0798	6.1759
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,223	6.09	22.300000	3:36:28 PM	6.3250	6.3250	6.3689
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,337	6.40	-	-	-	-	6.4986
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,374	6.50	204.600000	3:19:39 PM	6.7000	6.7000	6.7000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,503	6.85	-	-	-	-	6.6464
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,876	7.87	-	-	-	-	6.7291
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,919	7.99	-	-	-	-	6.7410
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,938	8.04	-	-	-	-	6.7499
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,120	8.54	-	-	-	-	6.8057
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,294	9.02	-	-	-	-	6.8634
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,297	9.03	-	-	-	-	6.8494
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,372	9.23	-	-	-	-	6.8599
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,479	9.53	0.500000	2:54:21 PM	6.8000	6.8000	6.8687
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,492	9.56	-	-	-	-	6.8641
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,520	9.64	0.300000	10:53:22 AM	7.1500	7.1500	6.8650
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,634	9.95	544.499000	3:59:12 PM	6.8500	6.8631	6.8500
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,730	10.21	-	-	-	-	6.8679
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,793	10.39	-	-	-	-	6.8665
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,905	10.69	17.690000	9:41:32 AM	6.9000	6.9000	6.8637

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RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,499	12.32	-	-	-	-	6.8559
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,828	13.22	-	-	-	-	6.8558
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,905	13.43	-	-	-	-	6.8565
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,193	14.22	-	-	-	-	6.8636
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,424	14.85	-	-	-	-	6.8715
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,514	15.10	-	-	-	-	6.8751
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,583	15.29	1.300000	2:45:03 PM	6.5500	6.7692	6.8781
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,704	15.62	-	-	-	-	6.8833
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,040	16.54	-	-	-	-	6.9412
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,634	18.16	6.390000	10:58:22 AM	6.7500	6.7500	6.8432
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,943	19.01	-	-	-	-	6.8053