

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 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	2	0.01	-	-	-	-	-
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	9	0.03	-	-	-	-	4.0805
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	16	0.04	-	-	-	-	4.8287
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	23	0.06	125.042000	3:12:37 PM	3.6250	3.6390	3.6390
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	30	0.08	-	-	-	-	4.7023
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	33	0.09	149.270000	3:12:36 PM	4.3500	4.3363	4.3450
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	37	0.10	1.000000	11:40:20 AM	3.7500	3.7500	4.1565
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	42	0.12	1.000000	10:36:42 AM	4.3500	4.3500	4.5728
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	44	0.12	-	-	-	-	4.0638
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	51	0.14	49.180000	3:37:37 PM	4.1250	4.1250	4.1855
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	58	0.16	211.520000	3:59:18 PM	4.7500	4.7896	4.7760
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	58	0.16	68.030000	3:39:31 PM	4.1300	4.1253	4.2242
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	65	0.18	2.513000	3:09:08 PM	4.1500	4.1500	4.1500
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	72	0.20	12.190000	2:42:24 PM	4.1350	4.1350	4.2343
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	79	0.22	-	-	-	-	4.2301
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	86	0.24	361.140000	3:17:21 PM	4.1855	4.1849	4.1755
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	93	0.26	907.676000	3:05:56 PM	4.2025	4.2002	4.2013
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	100	0.27	11.753000	2:59:07 PM	4.1550	4.1513	4.0787
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	102	0.28	291.316000	3:08:35 PM	4.8750	4.7971	4.7777
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	107	0.29	2.100000	2:05:36 PM	4.2000	4.2000	4.3649
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	114	0.31	-	-	-	-	4.4123
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	121	0.33	1.000000	3:00:42 PM	4.5275	4.5275	4.4906
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	128	0.35	-	-	-	-	4.6904
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	135	0.37	-	-	-	-	4.8662
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	140	0.38	-	-	-	-	5.0159
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	142	0.39	6.000000	11:32:29 AM	4.7500	4.7500	4.6444
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	149	0.41	-	-	-	-	4.8361
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	156	0.43	-	-	-	-	4.8725
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	163	0.45	-	-	-	-	4.6785
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	170	0.47	-	-	-	-	4.7784
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	177	0.49	68.898000	3:56:10 PM	4.9350	4.9271	4.9169
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	184	0.50	1,000.500000	3:28:57 PM	4.9450	4.9450	4.9450
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	191	0.52	5.030000	3:20:40 PM	4.9250	4.9250	4.8761
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	198	0.54	-	-	-	-	4.9250

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RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	205	0.56	10.000000	2:32:18 PM	4.9500	4.9500	4.9435
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	212	0.58	-	-	-	-	4.9135
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	218	0.60	12.000000	11:24:57 AM	5.1500	5.2500	5.2962
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	219	0.60	-	-	-	-	4.9262
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	226	0.62	-	-	-	-	4.9387
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	244	0.67	-	-	-	-	5.2764
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	287	0.79	-	-	-	-	5.3915
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	289	0.79	-	-	-	-	5.0650
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	303	0.83	-	-	-	-	4.9038
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	310	0.85	-	-	-	-	5.1615
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	317	0.87	-	-	-	-	5.1517
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	324	0.89	-	-	-	-	5.2159
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	-	1/4/2023	1/3/2024	359	0.98	52.460000	3:56:19 PM	5.2800	5.2791	5.2727
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	425	1.16	100.556000	3:58:39 PM	5.8350	5.8665	5.9230
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	428	1.17	54.306000	3:26:31 PM	5.8500	5.8511	5.9120
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	467	1.28	-	-	-	-	5.6976
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	511	1.40	-	-	-	-	5.6956
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	574	1.57	-	-	-	-	5.7954
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	589	1.61	-	-	-	-	5.8079
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	647	1.77	-	-	-	-	5.8424
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	672	1.84	-	-	-	-	5.8939
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	819	2.24	30.000000	9:56:25 AM	6.0950	6.0950	6.0880
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	824	2.26	45.000000	3:06:36 PM	5.9900	5.9900	6.1164
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	826	2.26	-	-	-	-	6.0426
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	946	2.59	2.500000	3:16:03 PM	6.0500	6.0100	5.9459
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	974	2.67	2.000000	2:45:00 PM	5.8500	5.8500	6.0167
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,015	2.78	-	-	-	-	6.2052
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,055	2.89	-	-	-	-	6.2335
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,106	3.03	-	-	-	-	6.2642
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,122	3.07	50.200000	3:25:04 PM	6.2000	6.1950	6.2358
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,132	3.10	-	-	-	-	6.3810
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,185	3.24	6.000000	2:26:36 PM	6.3500	6.3500	6.1426
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,350	3.70	-	-	-	-	6.3624
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,380	3.78	-	-	-	-	6.3964

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RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,428	3.91	-	-	-	-	6.4196
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,512	4.14	-	-	-	-	6.4554
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,515	4.15	41.470000	2:37:49 PM	6.4550	6.4522	6.3812
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,576	4.32	-	-	-	-	6.5242
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,605	4.39	-	-	-	-	6.4798
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,701	4.66	501.000000	2:04:15 PM	6.6200	6.5831	6.6115
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,884	5.16	238.345628	3:55:12 PM	6.5500	6.5164	6.5124
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,899	5.20	-	-	-	-	6.6049
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,930	5.28	-	-	-	-	6.5596
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,042	5.59	-	-	-	-	6.6539
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,156	5.90	-	-	-	-	6.6946
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,193	6.00	-	-	-	-	6.7035
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,322	6.36	-	-	-	-	6.8127
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,469	6.76	476.000000	3:53:26 PM	6.8225	6.8174	6.8179
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,695	7.38	-	-	-	-	6.8638
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,738	7.50	-	-	-	-	6.8800
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,757	7.55	-	-	-	-	6.8818
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,939	8.05	-	-	-	-	6.9344
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,113	8.52	-	-	-	-	6.8537
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,116	8.53	-	-	-	-	6.9957
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,191	8.74	-	-	-	-	7.0044
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,298	9.03	-	-	-	-	6.8357
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,311	9.07	-	-	-	-	7.0355
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,339	9.14	1.000000	2:16:00 PM	7.0850	7.0850	7.1964
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,453	9.45	5.200000	2:52:02 PM	6.9500	6.9837	7.0969
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,537	9.68	-	-	-	-	7.0352
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,549	9.72	-	-	-	-	7.0971
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,572	9.78	200.000000	3:18:23 PM	7.0500	7.0375	7.0337
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,612	9.89	-	-	-	-	7.1172
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,724	10.20	0.600000	9:14:27 AM	7.1400	7.1400	7.1369
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,318	11.82	1,972.540000	3:59:06 PM	7.3000	7.3017	7.2993
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,647	12.72	-	-	-	-	7.3089
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,724	12.93	150.600000	3:05:46 PM	7.3250	7.3665	7.3666
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,012	13.72	-	-	-	-	7.3576

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RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,243	14.36	-	-	-	-	7.3514
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,333	14.60	-	-	-	-	7.3487
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,402	14.79	-	-	-	-	7.3415
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,523	15.12	-	-	-	-	7.3430
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,859	16.04	-	-	-	-	7.3353
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,453	17.67	4.000000	3:04:18 PM	7.3600	7.3550	7.3027
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,762	18.51	-	-	-	-	7.2985
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,259	19.87	0.700000	3:01:13 PM	7.3500	7.3500	7.2710