

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 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	2	0.01	-	-	-	-	-
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	8	0.02	17.835000	3:28:56 PM	1.0850	1.0587	1.0768
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	16	0.04	10.250000	10:56:44 AM	1.0500	1.0500	1.0850
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	23	0.06	-	-	-	-	1.0919
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	30	0.08	51.502000	2:47:58 PM	1.0600	1.0600	1.0670
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	37	0.10	625.950000	2:19:25 PM	1.0750	1.0747	1.0750
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	44	0.12	81.636900	2:17:12 PM	1.0350	1.0933	1.0500
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	51	0.14	2.200000	11:10:05 AM	1.1500	1.3955	1.5255
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	51	0.14	57.517000	3:56:42 PM	1.1300	1.1176	1.1503
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	58	0.16	353.900000	2:01:03 PM	1.4800	1.4892	1.5007
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	58	0.16	34.605100	3:56:51 PM	1.1300	1.0808	1.1545
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	65	0.18	2.900000	11:52:07 AM	1.1200	1.1200	1.1783
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	72	0.20	210.550000	3:26:36 PM	1.1850	1.2119	1.4287
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	79	0.22	638.933000	3:44:50 PM	1.1500	1.1718	1.1705
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	86	0.24	1039.330600	3:36:57 PM	1.1650	1.1638	1.1632
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	93	0.26	256.967000	3:36:32 PM	1.1650	1.1718	1.1725
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	100	0.27	-	-	-	-	1.2797
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	105	0.29	-	-	-	-	1.5693
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	107	0.29	-	-	-	-	1.3183
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	114	0.31	1.003000	11:55:19 AM	1.2750	1.2750	1.2251
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	121	0.33	-	-	-	-	1.3216
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	128	0.35	4.309000	11:32:26 AM	1.3400	1.3400	1.3387
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	135	0.37	0.609000	11:04:12 AM	1.3700	1.3700	1.3713
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	142	0.39	0.700000	11:39:14 AM	1.4500	1.4500	1.4250
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	149	0.41	1.009000	11:38:32 AM	1.4100	1.4100	1.3801
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	156	0.43	0.201000	2:34:43 PM	1.4300	1.4300	1.4387
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	163	0.45	31.657000	2:48:29 PM	1.4400	1.4428	1.4452
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	170	0.47	8.730000	3:26:38 PM	1.4400	1.4578	1.4589
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	177	0.49	407.935000	3:39:22 PM	1.4850	1.4363	1.4400
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	184	0.50	290.100000	3:12:50 PM	1.4600	1.4535	1.4525
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	191	0.52	4.023000	3:00:45 PM	1.4750	1.4750	1.4743
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	198	0.54	100.100000	2:26:38 PM	1.4850	1.5150	1.5178
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	205	0.56	40.238000	3:29:47 PM	1.4750	1.4772	1.4721
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	212	0.58	14.000000	11:48:22 AM	1.5500	1.5500	1.5181

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	217	0.59	-	-	-	-	1.6563
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	219	0.60	147.623000	2:25:05 PM	1.5300	1.5251	1.5175
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	226	0.62	-	-	-	-	1.5250
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	233	0.64	-	-	-	-	1.5448
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	240	0.66	-	-	-	-	1.5227
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	246	0.67	-	-	-	-	1.9388
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	247	0.68	-	-	-	-	1.5048
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	254	0.70	-	-	-	-	1.5407
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	261	0.72	-	-	-	-	1.5455
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	268	0.73	-	-	-	-	1.5426
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	275	0.75	-	-	-	-	1.5534
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	282	0.77	-	-	-	-	1.5671
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	288	0.79	-	-	-	-	2.0356
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	289	0.79	-	-	-	-	1.5757
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	296	0.81	-	-	-	-	1.5587
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	303	0.83	1.744000	3:16:52 PM	1.5700	1.5700	1.6100
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	310	0.85	-	-	-	-	1.5850
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	317	0.87	8.092000	2:42:01 PM	1.5850	1.5850	1.5815
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	322	0.88	-	-	-	-	1.9942
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	324	0.89	1.000000	11:07:31 AM	1.5800	1.5800	1.6190
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	331	0.91	-	-	-	-	1.8082
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	338	0.93	-	-	-	-	1.6403
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	345	0.95	-	-	-	-	1.6012
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	352	0.96	67.400000	11:27:41 AM	1.6155	1.6155	1.6292
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	359	0.98	55.923000	3:54:46 PM	1.6350	1.6170	1.7081
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	370	1.01	3.000000	2:06:53 PM	2.1000	2.1000	2.1634
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	372	1.02	-	-	-	-	2.1098
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	439	1.20	219.950000	2:44:24 PM	2.3000	2.2370	2.2583
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	448	1.23	-	-	-	-	2.3173
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	464	1.27	2.000000	10:18:12 AM	2.3275	2.3275	2.2380
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	508	1.39	60.900000	2:55:28 PM	2.4000	2.4062	2.2291
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	546	1.50	-	-	-	-	2.4772
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	624	1.71	15.600000	2:20:43 PM	2.9000	2.8859	2.7138
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	650	1.78	25.000000	3:51:38 PM	2.8000	2.8000	2.7064

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	693	1.90	-	-	-	-	2.7170
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	831	2.28	1052.378000	3:44:34 PM	2.8975	2.8413	2.9095
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	834	2.28	30.000000	2:28:51 PM	3.0000	3.0000	2.9598
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	873	2.39	-	-	-	-	3.0468
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	917	2.51	-	-	-	-	3.0319
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	980	2.68	-	-	-	-	3.1176
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	995	2.72	-	-	-	-	3.1987
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,053	2.88	-	-	-	-	3.1990
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,078	2.95	-	-	-	-	3.2509
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,230	3.37	-	-	-	-	3.7407
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,232	3.37	-	-	-	-	3.4366
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,352	3.70	462.005000	3:54:12 PM	3.5550	3.5277	3.5256
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,380	3.78	62.300000	3:54:32 PM	3.7000	3.7000	3.7000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,421	3.89	-	-	-	-	3.6607
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,461	4.00	-	-	-	-	3.7082
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,512	4.14	-	-	-	-	3.7574
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,538	4.21	-	-	-	-	4.0365
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,591	4.36	1150.881000	3:58:15 PM	4.0350	4.0258	4.0151
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,756	4.81	-	-	-	-	3.9920
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,786	4.89	-	-	-	-	4.0217
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,834	5.02	-	-	-	-	4.0677
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,918	5.25	-	-	-	-	4.1255
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,982	5.43	-	-	-	-	4.1986
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,107	5.77	-	-	-	-	4.2618
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,305	6.31	-	-	-	-	4.3481
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,336	6.40	850.000000	3:59:56 PM	4.2500	4.2279	4.2533
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,448	6.70	1300.000000	3:42:02 PM	4.3500	4.3500	4.3496
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,562	7.01	-	-	-	-	4.4216
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,599	7.12	-	-	-	-	4.6210
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,101	8.49	-	-	-	-	4.7930
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,144	8.61	-	-	-	-	4.9445
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,163	8.66	-	-	-	-	4.8217
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,345	9.16	-	-	-	-	4.9003
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,519	9.64	19.200000	11:40:18 AM	4.8250	4.8250	4.8552

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,522	9.64	70.000000	11:14:54 AM	4.8000	4.8714	4.8983
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,597	9.85	-	-	-	-	4.9792
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,717	10.18	-	-	-	-	5.0261
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,745	10.25	70.390000	3:02:48 PM	4.9550	4.9534	5.0357
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,955	10.83	-	-	-	-	5.0784
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,018	11.00	-	-	-	-	5.0922
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,130	11.31	-	-	-	-	5.0816
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,724	12.93	-	-	-	-	5.1380
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,053	13.83	-	-	-	-	5.1437
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,130	14.05	-	-	-	-	5.1272
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,418	14.83	-	-	-	-	5.1368
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,649	15.47	-	-	-	-	5.1280
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,739	15.71	-	-	-	-	5.1242
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,808	15.90	5.310000	3:25:45 PM	5.0000	5.0682	4.9994
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,929	16.23	-	-	-	-	5.1155
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,265	17.15	-	-	-	-	5.1242
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,859	18.78	-	-	-	-	5.0137
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,168	19.63	-	-	-	-	5.0206