

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 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	1	0.00	-	-	-	-	-
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	9	0.03	35.726000	10:42:14 AM	1.0500	1.0892	1.0755
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	16	0.04	-	-	-	-	1.0777
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	23	0.06	97.790000	2:43:23 PM	1.1000	1.0753	1.0774
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	30	0.08	667.937470	11:47:05 AM	1.2000	1.0582	1.0641
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	37	0.10	91.212000	10:42:54 AM	1.0500	1.1236	1.1089
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	44	0.12	3.000000	3:36:32 PM	1.6250	1.6233	1.5254
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	44	0.12	34.015000	3:01:17 PM	1.1250	1.0416	1.0950
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	51	0.14	141.300000	3:42:21 PM	1.4500	1.4602	1.4808
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	51	0.14	1576.998000	3:44:33 PM	1.1350	1.1191	1.1172
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	58	0.16	158.253600	3:53:07 PM	1.0800	1.0898	1.1090
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	65	0.18	605.142200	3:06:38 PM	1.1250	1.1314	1.1317
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	72	0.20	7.688000	3:40:23 PM	1.1600	1.1442	1.1706
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	79	0.22	424.159000	3:56:38 PM	1.1500	1.1505	1.1558
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	86	0.24	355.961000	3:59:40 PM	1.1600	1.1420	1.1608
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	93	0.26	1637.496000	3:55:23 PM	1.1500	1.1504	1.1508
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	98	0.27	-	-	-	-	1.5499
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	100	0.27	-	-	-	-	1.2173
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	107	0.29	5.000000	11:59:01 AM	1.2000	1.2000	1.2074
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	114	0.31	6.000000	11:37:14 AM	1.2000	1.2000	1.2739
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	121	0.33	-	-	-	-	1.2897
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	128	0.35	-	-	-	-	1.3286
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	135	0.37	263.094400	11:30:03 AM	1.3750	1.3750	1.3858
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	142	0.39	11.081000	2:15:53 PM	1.4000	1.4000	1.3449
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	149	0.41	1.250000	2:21:36 PM	1.4100	1.4100	1.4454
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	156	0.43	164.270000	3:29:39 PM	1.4300	1.4321	1.4360
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	163	0.45	63.363000	3:43:05 PM	1.4500	1.4613	1.4310
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	170	0.47	63.530700	3:57:10 PM	1.4500	1.4467	1.4430
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	177	0.49	215.065000	3:39:19 PM	1.4100	1.4244	1.4405
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	184	0.50	73.500000	2:41:54 PM	1.4350	1.4355	1.4350
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	191	0.52	0.305000	9:53:24 AM	1.4350	1.4350	1.4778
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	198	0.54	-	-	-	-	1.4733
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	205	0.56	2.500000	2:30:30 PM	1.4900	1.4900	1.5105
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	210	0.58	149.700000	2:48:59 PM	1.7000	1.7000	1.6880

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 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	212	0.58	-	-	-	-	1.5175
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	219	0.60	8.329000	3:48:15 PM	1.4750	1.4750	1.5112
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	226	0.62	-	-	-	-	1.5448
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	233	0.64	-	-	-	-	1.5193
RPGb 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	239	0.65	-	-	-	-	1.8952
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	240	0.66	-	-	-	-	1.5424
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	247	0.68	50.000000	11:33:01 AM	1.3950	1.4475	1.5445
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	254	0.70	-	-	-	-	1.5521
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	261	0.72	-	-	-	-	1.5559
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	268	0.73	-	-	-	-	1.5664
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	275	0.75	-	-	-	-	1.5773
RPGb 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	281	0.77	-	-	-	-	1.9883
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	282	0.77	1.000000	11:16:19 AM	1.5750	1.5750	1.5843
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	289	0.79	-	-	-	-	1.5697
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	296	0.81	-	-	-	-	1.6073
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	303	0.83	15.517000	3:30:26 PM	1.5850	1.6037	1.5848
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	310	0.85	19.700000	2:47:46 PM	1.5850	1.5850	1.5958
RPGb 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	315	0.86	-	-	-	-	2.0033
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	317	0.87	-	-	-	-	1.6190
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	324	0.89	-	-	-	-	1.6982
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	331	0.91	-	-	-	-	1.6350
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	338	0.93	-	-	-	-	1.6088
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	345	0.95	33.463000	11:34:26 AM	1.6160	1.6160	1.6292
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	352	0.96	-	-	-	-	1.6936
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	358	0.98	39.280000	3:23:55 PM	1.6350	1.6212	1.6025
RPGb 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	363	0.99	680.750000	3:58:17 PM	2.3000	2.1423	2.1559
RPGb 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	365	1.00	-	-	-	-	2.1320
RPGb 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	432	1.18	45.600000	3:42:08 PM	2.2250	2.2104	2.1547
RPGb 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	441	1.21	-	-	-	-	2.2865
RPGb 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	457	1.25	14.000000	3:37:39 PM	2.4500	2.4429	2.2143
RPGb 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	501	1.37	-	-	-	-	2.3844
RPGb 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	539	1.48	-	-	-	-	2.4538
RPGb 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	617	1.69	10.600000	11:41:35 AM	2.8250	2.8444	2.6718
RPGb 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	643	1.76	62.000000	3:37:24 PM	2.7300	2.7368	2.7300

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	686	1.88	-	-	-	-	2.7049
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	824	2.26	886.505000	3:13:43 PM	2.7900	2.8681	2.8207
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	827	2.26	6.800000	2:09:57 PM	2.9500	2.8647	2.9407
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	866	2.37	-	-	-	-	3.0209
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	910	2.49	-	-	-	-	3.0506
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	973	2.66	-	-	-	-	3.1453
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	988	2.71	-	-	-	-	3.1982
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,046	2.86	-	-	-	-	3.2461
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,071	2.93	-	-	-	-	3.2926
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,223	3.35	-	-	-	-	3.6484
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,225	3.35	-	-	-	-	3.4978
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,345	3.68	1363.430000	3:51:54 PM	3.6750	3.6903	3.6547
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,373	3.76	17.194756	2:08:45 PM	3.7450	3.8256	3.7798
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,414	3.87	-	-	-	-	3.7435
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,454	3.98	-	-	-	-	3.7955
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,505	4.12	-	-	-	-	3.8479
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,531	4.19	25.000000	11:28:06 AM	4.0500	4.0500	4.0666
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,584	4.34	2358.210000	3:40:32 PM	4.0000	4.0208	4.0062
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,749	4.79	-	-	-	-	4.0873
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,779	4.87	0.500000	2:10:27 PM	4.3300	4.3300	4.1172
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,827	5.00	-	-	-	-	4.1648
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,911	5.23	-	-	-	-	4.2146
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,975	5.41	2.000000	3:59:31 PM	4.3000	4.3000	4.2568
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	2,004	5.49	8871.435000	3:58:31 PM	4.4575	4.4668	4.4682
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,100	5.75	-	-	-	-	4.3297
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,298	6.29	-	-	-	-	4.3424
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,329	6.38	-	-	-	-	4.3219
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,441	6.68	-	-	-	-	4.2355
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,555	7.00	-	-	-	-	4.4931
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,592	7.10	5.634000	-	-	-	4.4501
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,094	8.47	-	-	-	-	4.7796
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,137	8.59	11.000000	2:49:24 PM	4.8500	4.8500	4.9096
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,156	8.64	-	-	-	-	4.8065
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,338	9.14	-	-	-	-	4.8821

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 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,512	9.62	1.500000	11:44:52 AM	4.9125	4.9125	4.8835
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,515	9.62	101.100000	2:10:18 PM	4.9500	4.9846	4.9622
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,590	9.83	-	-	-	-	4.9687
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,710	10.16	0.500000	9:39:22 AM	4.7500	4.7500	5.0122
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,738	10.23	11.070000	2:07:54 PM	4.9000	4.9000	5.0208
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,948	10.81	-	-	-	-	5.0709
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,011	10.98	-	-	-	-	5.0865
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,123	11.29	0.876000	11:36:01 AM	5.0200	5.0307	5.0529
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,717	12.91	-	-	-	-	5.1364
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,046	13.82	-	-	-	-	5.1405
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,123	14.03	-	-	-	-	5.1326
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,411	14.82	-	-	-	-	5.1335
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,642	15.45	-	-	-	-	5.1183
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,732	15.69	11.000000	11:47:22 AM	5.0000	5.0000	5.1110
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,801	15.88	-	-	-	-	5.0386
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,922	16.21	-	-	-	-	5.0949
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,258	17.13	-	-	-	-	5.0875
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,852	18.76	2.660000	3:10:36 PM	4.9900	4.9900	5.0162
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,161	19.61	-	-	-	-	5.0293