

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 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	5	0.01	-	-	-	-	1.0758
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	12	0.03	-	-	-	-	1.0907
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	19	0.05	7.500000	10:40:12 AM	1.1000	1.1000	1.0775
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	26	0.07	-	-	-	-	1.0647
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	33	0.09	64.000000	3:02:25 PM	1.0300	1.0253	1.0570
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	40	0.11	1213.554000	3:23:00 PM	1.5000	1.4788	1.4752
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	40	0.11	5.400000	11:50:18 AM	1.0200	1.0200	1.0949
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	47	0.13	239.584000	2:31:18 PM	1.4600	1.4721	1.5180
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	47	0.13	55.055000	3:22:11 PM	1.0350	1.0350	1.0767
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	54	0.15	33.104000	11:25:49 AM	1.0850	1.0845	1.1094
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	61	0.17	112.288500	2:37:04 PM	1.0900	1.0991	1.2346
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	68	0.19	6.707000	2:53:28 PM	1.1000	1.1000	1.1478
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	75	0.21	33.906000	11:57:12 AM	1.1250	1.1324	1.1435
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	82	0.23	0.250000	10:54:22 AM	1.1500	1.1500	1.1885
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	89	0.24	85.355000	3:43:13 PM	1.1300	1.1261	1.1469
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	94	0.26	31.000000	10:56:26 AM	1.7000	1.7000	1.5393
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	96	0.26	2.800000	3:50:23 PM	1.1550	1.1550	1.1491
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	103	0.28	-	-	-	-	1.2095
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	110	0.30	-	-	-	-	1.2598
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	117	0.32	-	-	-	-	1.2760
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	124	0.34	-	-	-	-	1.3078
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	131	0.36	8.540000	2:33:27 PM	1.3000	1.2956	1.3642
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	138	0.38	-	-	-	-	1.3299
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	145	0.40	12.500000	2:12:57 PM	1.4250	1.3744	1.3802
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	152	0.42	539.700000	2:26:46 PM	1.4000	1.3754	1.4047
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	159	0.44	5.012000	2:30:51 PM	1.4100	1.4100	1.4245
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	166	0.45	27.755000	2:23:03 PM	1.4000	1.4225	1.4430
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	173	0.47	0.500000	2:32:19 PM	1.4500	1.4500	1.4708
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	180	0.49	94.352000	3:23:06 PM	1.4350	1.4212	1.4359
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	187	0.51	354.340000	2:45:03 PM	1.4350	1.4350	1.4390
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	194	0.53	-	-	-	-	1.4595
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	201	0.55	-	-	-	-	1.4894
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	206	0.56	127.989000	10:09:14 AM	1.6050	1.6023	1.5657
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	208	0.57	-	-	-	-	1.4973

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	215	0.59	-	-	-	-	1.4823
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	222	0.61	22.480000	3:03:30 PM	1.4750	1.4750	1.4996
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	229	0.63	-	-	-	-	1.5084
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	235	0.64	18.000000	2:53:55 PM	1.7500	1.7500	1.9238
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	236	0.65	-	-	-	-	1.5424
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	243	0.67	-	-	-	-	1.5316
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	250	0.68	-	-	-	-	1.5399
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	257	0.70	-	-	-	-	1.5456
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	264	0.72	-	-	-	-	1.5559
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	271	0.74	-	-	-	-	1.5666
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	277	0.76	-	-	-	-	2.0151
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	278	0.76	-	-	-	-	1.5750
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	285	0.78	-	-	-	-	1.5682
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	292	0.80	6.000000	10:31:41 AM	1.5000	1.5000	1.5973
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	299	0.82	-	-	-	-	1.5848
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	306	0.84	300.000000	11:30:41 AM	1.5850	1.5850	1.5861
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	311	0.85	-	-	-	-	2.0446
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	313	0.86	-	-	-	-	1.6121
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	320	0.88	-	-	-	-	1.6184
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	327	0.90	-	-	-	-	1.6328
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	334	0.91	-	-	-	-	1.6145
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	341	0.93	6.720000	11:24:20 AM	1.6175	1.6116	1.6276
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	348	0.95	-	-	-	-	1.6818
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	354	0.97	-	-	-	-	1.6787
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	359	0.98	17.800000	2:27:41 PM	2.1000	2.1730	2.2599
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	361	0.99	0.800000	3:11:16 PM	2.2300	2.1613	2.1287
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	362	0.99	77.595000	3:43:20 PM	1.6300	1.6301	1.6561
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	428	1.17	71.900000	2:22:17 PM	2.1500	2.1622	2.3568
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	437	1.20	-	-	-	-	2.3012
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	453	1.24	502.511000	2:58:34 PM	2.3350	2.3002	2.2724
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	497	1.36	30.600000	3:31:19 PM	2.3950	2.4040	2.5311
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	535	1.47	-	-	-	-	2.4606
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	613	1.68	36.750000	3:53:48 PM	2.8450	2.8575	2.8704
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	639	1.75	10.000000	11:52:29 AM	2.7000	2.7000	2.6938

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	682	1.87	-	-	-	-	2.6996
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	820	2.25	46.355000	3:37:39 PM	2.7500	2.7819	2.7483
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	823	2.25	7.200000	2:55:27 PM	2.8000	2.7552	2.8233
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	862	2.36	0.500000	2:05:56 PM	2.8500	2.8500	2.9054
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	906	2.48	-	-	-	-	3.0236
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	969	2.65	-	-	-	-	3.1116
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	984	2.69	3.500000	2:57:53 PM	3.3250	3.3250	3.1530
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,042	2.85	-	-	-	-	3.0957
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,067	2.92	-	-	-	-	3.2485
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,219	3.34	-	-	-	-	3.5428
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,221	3.34	-	-	-	-	3.4421
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,341	3.67	1628.455000	3:23:08 PM	3.5600	3.5824	3.5928
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,369	3.75	119.696000	3:03:09 PM	3.6500	3.6422	3.6650
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,410	3.86	-	-	-	-	3.6737
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,450	3.97	-	-	-	-	3.7227
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,501	4.11	-	-	-	-	3.7761
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,527	4.18	3.500000	11:19:36 AM	3.8800	3.8800	3.9517
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,580	4.33	432.250000	3:56:21 PM	3.8750	3.8821	3.8675
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,745	4.78	9.000000	11:15:35 AM	4.1300	4.1300	4.0195
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,775	4.86	0.500000	10:45:13 AM	4.2300	4.2300	4.0498
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,823	4.99	-	-	-	-	4.0982
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,907	5.22	-	-	-	-	4.1611
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,971	5.40	-	-	-	-	4.2169
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	2,000	5.48	5149.042000	3:57:35 PM	4.3250	4.3363	4.3357
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,096	5.74	-	-	-	-	4.3027
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,294	6.28	-	-	-	-	4.3731
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,325	6.37	100.000000	3:16:51 PM	4.2800	4.2800	4.2836
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,437	6.67	14.235000	2:22:43 PM	4.3100	4.3274	4.4761
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,551	6.98	-	-	-	-	4.5448
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,588	7.09	-	-	-	-	4.4646
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,090	8.46	-	-	-	-	4.8334
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,133	8.58	15.000000	11:39:30 AM	4.8500	4.8500	4.9905
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,152	8.63	-	-	-	-	4.8595
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,334	9.13	-	-	-	-	4.9306

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	3,508	9.60	-	-	-	-	4.9041
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,511	9.61	591.000000	3:47:57 PM	4.8300	4.8320	4.8406
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,586	9.82	-	-	-	-	5.0022
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,706	10.15	-	-	-	-	5.0361
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,734	10.22	-	-	-	-	5.0424
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,944	10.80	2.340000	3:56:17 PM	4.9550	4.9550	5.0791
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,007	10.97	-	-	-	-	5.0905
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,119	11.28	5.240000	3:56:21 PM	4.9900	4.9852	5.0871
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,713	12.90	-	-	-	-	5.1191
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,042	13.80	-	-	-	-	5.1127
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,119	14.02	-	-	-	-	5.1051
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,407	14.80	-	-	-	-	5.0892
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,638	15.44	-	-	-	-	5.0689
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,728	15.68	-	-	-	-	5.0605
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,797	15.87	101.000000	10:58:59 AM	4.9600	5.0776	5.0797
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,918	16.20	-	-	-	-	5.0457
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,254	17.12	60.000000	10:23:42 AM	4.9525	4.9579	5.0432
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,848	18.75	479.531320	3:40:45 PM	5.0000	5.0070	5.0106
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,157	19.60	-	-	-	-	5.0136