

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	1	0.00	-	-	-	-	-
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	8	0.02	-	-	-	-	1.0681
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	15	0.04	15.260000	2:31:26 PM	1.0950	1.0950	1.0774
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	22	0.06	33.600000	2:44:03 PM	1.0500	1.0500	1.0651
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	29	0.08	96.289200	3:41:31 PM	1.0500	1.0945	1.0777
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	36	0.10	200.550000	3:51:30 PM	1.3750	1.3877	1.3938
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	36	0.10	21.000000	2:46:00 PM	1.1000	1.0962	1.0950
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	43	0.12	873.853000	3:51:53 PM	1.4000	1.4361	1.4308
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	43	0.12	59.246600	3:40:04 PM	1.0350	1.0399	1.0605
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	50	0.14	586.703000	11:23:11 AM	1.0750	1.0793	1.1023
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	57	0.16	140.212000	3:51:36 PM	1.0700	1.0744	1.0700
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	64	0.18	510.700000	2:37:37 PM	1.0900	1.0901	1.1000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	71	0.19	0.500000	11:02:59 AM	1.0900	1.0900	1.1435
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	78	0.21	5.618000	2:13:03 PM	1.1500	1.1253	1.1373
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	85	0.23	5.186000	3:09:06 PM	1.1350	1.1268	1.1469
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	90	0.25	-	-	-	-	1.4979
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	92	0.25	839.161000	3:42:53 PM	1.0500	1.1061	1.0984
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	99	0.27	-	-	-	-	1.1760
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	106	0.29	69.060000	11:54:21 AM	1.1500	1.1500	1.1500
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	113	0.31	-	-	-	-	1.2303
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	120	0.33	-	-	-	-	1.2564
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	127	0.35	5.810000	2:24:43 PM	1.2000	1.2000	1.3642
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	134	0.37	300.000000	9:52:57 AM	1.2500	1.2500	1.2500
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	141	0.39	166.837000	2:19:41 PM	1.3400	1.3338	1.3511
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	148	0.41	37.000000	2:47:15 PM	1.3500	1.3500	1.3826
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	155	0.42	317.047000	3:24:47 PM	1.3600	1.3504	1.3816
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	162	0.44	103.659000	2:58:22 PM	1.3600	1.3600	1.3654
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	169	0.46	1.000000	11:26:26 AM	1.3600	1.3600	1.3618
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	176	0.48	1237.692000	3:31:24 PM	1.3750	1.3653	1.3686
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	183	0.50	1923.612000	3:42:09 PM	1.4250	1.3815	1.3737
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	190	0.52	506.535000	2:53:11 PM	1.3750	1.3751	1.4003
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	197	0.54	3.900000	2:03:14 PM	1.4750	1.4750	1.4360
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	202	0.55	4.800000	2:42:45 PM	1.6000	1.6000	1.5385
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	204	0.56	-	-	-	-	1.4818

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	211	0.58	-	-	-	-	1.4672
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	218	0.60	411.940000	3:11:56 PM	1.4500	1.4297	1.4288
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	225	0.62	4.046000	10:05:52 AM	1.5750	1.5750	1.5084
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	231	0.63	-	-	-	-	1.8562
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	232	0.64	13.195000	3:16:35 PM	1.4500	1.4526	1.5259
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	239	0.65	-	-	-	-	1.4965
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	246	0.67	-	-	-	-	1.5074
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	253	0.69	-	-	-	-	1.5166
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	260	0.71	-	-	-	-	1.5289
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	267	0.73	-	-	-	-	1.5414
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	273	0.75	-	-	-	-	1.9423
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	274	0.75	-	-	-	-	1.5528
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	281	0.77	-	-	-	-	1.5507
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	288	0.79	-	-	-	-	1.5721
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	295	0.81	0.755000	10:28:25 AM	1.5800	1.5800	1.5664
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	302	0.83	49.013000	2:43:46 PM	1.5500	1.5683	1.5867
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	307	0.84	-	-	-	-	1.9820
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	309	0.85	-	-	-	-	1.5892
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	316	0.87	-	-	-	-	1.6125
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	323	0.88	-	-	-	-	1.6070
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	330	0.90	-	-	-	-	1.5969
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	337	0.92	15.780000	11:51:16 AM	1.6200	1.6200	1.6046
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	344	0.94	-	-	-	-	1.6175
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	350	0.96	7.310000	11:39:27 AM	1.6250	1.6248	1.6025
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	355	0.97	64.500000	3:27:19 PM	2.2000	2.0886	2.1368
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	357	0.98	-	-	-	-	2.1674
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	358	0.98	174.036000	2:40:52 PM	1.6250	1.6256	1.6298
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	365	1.00	327.274000	3:25:10 PM	1.6300	1.6174	1.6467
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	424	1.16	291.380000	3:53:03 PM	2.2300	2.2115	2.2533
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	433	1.19	-	-	-	-	2.2233
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	449	1.23	25.000000	3:18:37 PM	2.3000	2.3000	2.2600
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	493	1.35	279.000000	3:55:46 PM	2.3000	2.2690	2.2787
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	531	1.45	-	-	-	-	2.3796
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	609	1.67	7.600000	2:12:44 PM	2.9000	2.8395	2.8163

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 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	635	1.74	15.500000	3:35:35 PM	2.4400	2.4403	2.7065
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	678	1.86	-	-	-	-	2.6141
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	816	2.23	114.050000	3:19:40 PM	2.6000	2.6072	2.6388
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	819	2.24	2.451000	9:59:13 AM	2.6250	2.6250	2.6733
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	858	2.35	0.532000	2:02:46 PM	2.8500	2.8500	2.8910
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	902	2.47	-	-	-	-	2.9390
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	965	2.64	-	-	-	-	3.0276
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	980	2.68	27.400000	2:24:46 PM	3.2000	3.2064	3.0624
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,038	2.84	3.300000	3:09:10 PM	3.0200	3.0273	3.0936
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,063	2.91	-	-	-	-	3.1654
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,215	3.33	2.297200	3:08:03 PM	3.6500	3.6500	3.5000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,217	3.33	-	-	-	-	3.3558
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,337	3.66	108.500000	3:14:42 PM	3.4500	3.4962	3.5134
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,365	3.74	1.004000	3:29:22 PM	3.6000	3.6000	3.6396
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,406	3.85	-	-	-	-	3.5808
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,446	3.96	-	-	-	-	3.6285
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,497	4.10	-	-	-	-	3.6795
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,523	4.17	29.470000	10:35:02 AM	3.8000	3.8000	3.8318
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,576	4.32	630.400000	3:31:45 PM	3.6800	3.6804	3.6843
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,741	4.77	0.510000	11:44:37 AM	3.9950	3.9950	3.9040
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,771	4.85	1.300000	2:12:15 PM	4.0500	4.0500	3.9317
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,819	4.98	-	-	-	-	3.9763
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,903	5.21	-	-	-	-	4.0360
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,967	5.39	3.500000	3:09:21 PM	4.1400	4.1400	4.1640
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,996	5.47	3776.018000	3:55:08 PM	4.1400	4.1491	4.1440
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,092	5.73	-	-	-	-	4.1681
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,290	6.27	-	-	-	-	4.2527
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,321	6.36	1762.100000	3:54:59 PM	4.2000	4.2133	4.2070
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,433	6.66	534.244000	3:54:02 PM	4.2500	4.2510	4.2536
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,547	6.97	-	-	-	-	4.4142
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,584	7.08	63.000000	3:35:23 PM	4.3600	4.3735	4.4899
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,086	8.45	-	-	-	-	4.7130
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,129	8.57	6.000000	3:48:12 PM	4.6700	4.6725	4.8455
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,148	8.62	-	-	-	-	4.7429

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 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,330	9.12	-	-	-	-	4.8268
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,504	9.59	15.000000	2:27:52 PM	5.0250	5.0250	4.9316
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,507	9.60	1377.200000	3:52:10 PM	4.6900	4.7214	4.7036
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,582	9.81	-	-	-	-	4.9218
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,702	10.14	-	-	-	-	4.9650
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,730	10.21	-	-	-	-	4.9731
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,940	10.79	-	-	-	-	5.0274
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,003	10.96	-	-	-	-	5.0440
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,115	11.27	58.974000	3:18:18 PM	5.1500	4.9059	5.0546
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,709	12.89	-	-	-	-	5.0982
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,038	13.79	-	-	-	-	5.0964
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,115	14.00	3.131000	11:12:27 AM	5.1000	5.1000	5.0918
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,403	14.79	4.000000	3:35:43 PM	5.1400	5.1400	5.0717
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,634	15.43	-	-	-	-	5.0511
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,724	15.67	-	-	-	-	5.0428
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,793	15.86	20.000000	10:08:16 AM	4.9000	4.9000	5.0794
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,914	16.19	-	-	-	-	5.0293
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,250	17.11	-	-	-	-	5.0290
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,844	18.74	51.205000	3:21:38 PM	4.9900	4.9897	5.0111
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,153	19.58	-	-	-	-	5.0133