

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 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	7	0.02	-	-	-	-	1.0884
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	14	0.04	31.300000	11:16:36 AM	0.8750	0.9708	1.0563
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	21	0.06	101.402199	2:09:45 PM	1.2500	1.1810	1.2576
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	21	0.06	3.500000	9:57:30 AM	1.0000	1.0000	1.0926
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	28	0.08	1123.135000	2:10:13 PM	1.1250	1.2162	1.1909
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	28	0.08	-	-	-	-	0.9725
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	35	0.10	831.675000	2:49:17 PM	0.9000	1.0748	0.9125
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	42	0.12	-	-	-	-	1.4634
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	49	0.13	4.024000	3:27:28 PM	1.0750	1.0559	0.9458
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	56	0.15	-	-	-	-	1.0989
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	63	0.17	-	-	-	-	1.0962
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	70	0.19	3.112000	10:36:01 AM	1.0000	1.0000	1.1357
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	75	0.21	-	-	-	-	1.3472
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	77	0.21	1.018000	3:00:26 PM	1.0250	1.0250	1.2712
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	84	0.23	-	-	-	-	1.1200
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	91	0.25	27.706000	3:29:45 PM	1.0500	1.0301	0.9650
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	98	0.27	5.950000	11:40:26 AM	1.0300	1.0300	1.1323
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	105	0.29	50.834000	3:35:19 PM	1.0300	1.0718	1.1181
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	112	0.31	11.103000	2:21:23 PM	1.1000	1.1011	1.1054
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	119	0.33	525.275000	3:29:56 PM	1.1050	1.1132	1.1072
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	126	0.35	766.317500	3:10:43 PM	1.1500	1.1287	1.1287
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	133	0.36	411.840000	3:37:21 PM	1.1350	1.1425	1.1483
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	140	0.38	509.288000	3:32:18 PM	1.1500	1.1241	1.1372
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	147	0.40	32.130000	2:21:57 PM	1.1250	1.1367	1.2062
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	154	0.42	7.390000	2:11:59 PM	1.2000	1.1878	1.1897
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	161	0.44	71.100000	3:11:23 PM	1.2000	1.1842	1.2133
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	168	0.46	-	-	-	-	1.2560
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	175	0.48	350.000000	2:10:02 PM	1.3000	1.3000	1.3000
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	182	0.50	1.800000	3:49:00 PM	1.2650	1.2542	1.2691
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	187	0.51	3.000000	2:01:04 PM	1.6000	1.6000	1.4906
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	189	0.52	-	-	-	-	1.3111
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	196	0.54	-	-	-	-	1.3054
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	203	0.56	-	-	-	-	1.3651
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	210	0.58	-	-	-	-	1.4000

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 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	216	0.59	-	-	-	-	1.7419
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	217	0.59	303.703000	3:30:56 PM	1.3500	1.3239	1.3117
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	224	0.61	1.000000	10:33:13 AM	1.3750	1.3750	1.3714
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	231	0.63	-	-	-	-	1.3751
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	238	0.65	0.613000	10:46:30 AM	1.4000	1.4000	1.4057
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	245	0.67	-	-	-	-	1.4234
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	252	0.69	0.505000	3:22:39 PM	1.4750	1.4750	1.4411
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	258	0.71	-	-	-	-	1.8275
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	259	0.71	-	-	-	-	1.4920
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	266	0.73	-	-	-	-	1.5015
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	273	0.75	240.000000	3:54:44 PM	1.3750	1.3875	1.3945
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	280	0.77	20.289000	3:06:12 PM	1.5000	1.5000	1.5209
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	287	0.79	106.700000	3:31:46 PM	1.5850	1.5398	1.5425
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	292	0.80	-	-	-	-	1.8910
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	294	0.81	-	-	-	-	1.5408
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	301	0.82	957.100000	11:45:19 AM	1.5550	1.5486	1.5180
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	308	0.84	4.506000	2:58:43 PM	1.5700	1.5745	1.5763
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	315	0.86	-	-	-	-	1.5622
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	322	0.88	2.233000	10:07:57 AM	1.6150	1.6150	1.6119
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	329	0.90	-	-	-	-	1.6050
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	335	0.92	1002.734000	3:11:09 PM	1.6100	1.6150	1.6169
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	340	0.93	129.000000	-	-	-	2.1160
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	342	0.94	29.000000	10:53:15 AM	2.0400	2.0400	2.0053
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	343	0.94	103.265000	2:58:53 PM	1.6275	1.6264	1.6292
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	350	0.96	28.132000	3:08:35 PM	1.6300	1.6222	1.6309
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	409	1.12	1.500000	11:25:34 AM	2.2500	2.2500	2.3500
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	418	1.14	-	-	-	-	2.1343
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	434	1.19	304.500000	2:23:18 PM	2.0750	2.0750	2.1138
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	478	1.31	1778.400000	3:38:11 PM	2.6000	2.2516	2.2579
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	516	1.41	-	-	-	-	2.3006
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	594	1.63	29.600000	2:01:46 PM	2.7700	2.7295	2.6898
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	620	1.70	49.460000	9:37:12 AM	2.5000	2.5000	2.5199
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	663	1.82	-	-	-	-	2.5502
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	801	2.19	954.501000	3:55:29 PM	2.4500	2.4923	2.4643

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 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	804	2.20	4.000000	2:02:47 PM	2.6000	2.6000	2.6683
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	843	2.31	193.100000	3:01:22 PM	2.6500	2.6503	2.6643
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	887	2.43	-	-	-	-	2.9013
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	950	2.60	-	-	-	-	2.9966
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	965	2.64	1.000000	2:02:09 PM	3.0750	3.0750	3.0224
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,023	2.80	-	-	-	-	3.0973
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,048	2.87	-	-	-	-	3.1447
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,200	3.29	8.000000	3:38:44 PM	3.8000	3.8000	3.5544
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,202	3.29	-	-	-	-	3.3651
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,322	3.62	-	-	-	-	3.6076
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,350	3.70	-	-	-	-	3.7722
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,391	3.81	-	-	-	-	3.6288
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,431	3.92	-	-	-	-	3.6845
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,482	4.06	-	-	-	-	3.7511
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,508	4.13	-	-	-	-	3.8067
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,561	4.27	0.100000	11:32:27 AM	3.9750	3.9750	3.8500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,726	4.73	1.000000	-	-	-	4.0376
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,756	4.81	0.500000	-	-	-	4.0728
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,804	4.94	-	-	-	-	4.1293
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,888	5.17	-	-	-	-	4.2040
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,952	5.34	-	-	-	-	4.3913
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,981	5.42	396.044000	3:58:31 PM	4.3000	4.3038	4.3000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,077	5.69	-	-	-	-	4.3530
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,275	6.23	-	-	-	-	4.4691
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,306	6.31	2.000000	3:43:29 PM	4.4850	4.4850	4.4849
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,418	6.62	13.822000	11:10:49 AM	4.5000	4.5000	4.4432
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,532	6.93	-	-	-	-	4.5804
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,569	7.03	7.000000	3:43:57 PM	4.6000	4.6000	4.5130
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,071	8.41	-	-	-	-	4.7269
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,114	8.53	-	-	-	-	4.7564
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,133	8.58	-	-	-	-	4.7397
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,315	9.08	-	-	-	-	4.7752
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,489	9.55	-	-	-	-	4.7362
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,492	9.56	0.100000	11:30:00 AM	4.8500	4.8500	4.6769

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 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,567	9.77	-	-	-	-	4.8075
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,687	10.09	-	-	-	-	4.8233
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,715	10.17	-	-	-	-	4.8266
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,925	10.75	-	-	-	-	4.8502
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,988	10.92	-	-	-	-	4.8573
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,100	11.23	40.000000	3:44:47 PM	4.8300	4.8300	4.9679
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,694	12.85	-	-	-	-	4.9582
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,023	13.75	-	-	-	-	4.9889
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,100	13.96	-	-	-	-	4.9944
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,388	14.75	-	-	-	-	4.9873
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,619	15.38	-	-	-	-	4.9887
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,709	15.63	-	-	-	-	4.9916
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,778	15.82	0.050000	2:01:33 PM	5.0000	5.0000	5.0337
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,899	16.15	-	-	-	-	5.0010
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,235	17.07	-	-	-	-	5.0350
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,829	18.70	20.000000	2:48:13 PM	5.0000	5.0000	5.0713
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,138	19.54	-	-	-	-	5.0781