

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 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	7	0.02	101.000000	2:46:20 PM	1.0000	1.0004	1.0658
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	7	0.02	100.550000	9:58:32 AM	0.8750	0.8750	0.8873
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	14	0.04	1009.533000	3:58:04 PM	1.0300	1.0253	1.0337
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	14	0.04	12.090000	3:19:50 PM	0.7500	0.7500	0.9450
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	21	0.06	-	-	-	-	1.0000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	28	0.08	-	-	-	-	1.0158
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	35	0.10	-	-	-	-	0.8929
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	42	0.12	48.260000	10:45:26 AM	0.8250	0.8460	0.9319
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	49	0.13	6.223000	11:24:22 AM	0.9400	0.9400	0.9358
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	56	0.15	33.817000	3:23:17 PM	0.8750	0.9555	0.9956
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	61	0.17	-	-	-	-	1.1117
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	63	0.17	46.043000	2:11:48 PM	0.8250	0.9358	0.9485
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	70	0.19	0.050000	3:19:57 PM	0.8750	0.8750	0.9555
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	77	0.21	70.000000	10:51:57 AM	0.9500	0.9500	0.9500
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	84	0.23	18.660000	2:44:54 PM	0.9500	0.9115	0.9301
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	91	0.25	4739.753600	3:54:57 PM	0.9000	0.9333	0.9321
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	98	0.27	12.751000	3:09:52 PM	0.9380	0.9331	0.9974
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	105	0.29	78.600000	2:37:07 PM	0.9300	0.9390	0.9625
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	112	0.31	324.230000	3:45:27 PM	0.9400	0.9919	1.0341
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	119	0.33	5.000000	10:57:37 AM	1.0255	1.0255	1.0295
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	126	0.35	28.253000	11:29:10 AM	0.9800	1.0224	1.0176
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	133	0.36	198.106400	2:42:32 PM	1.0000	1.0048	1.0045
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	140	0.38	-	-	-	-	1.0863
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	147	0.40	20.240000	2:17:18 PM	1.0500	1.0500	1.0714
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	154	0.42	3.800000	3:10:17 PM	1.0200	1.0221	1.0897
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	161	0.44	162.000000	11:48:13 AM	1.2000	1.1247	1.0868
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	168	0.46	1.000000	10:48:12 AM	1.0800	1.0800	1.1091
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	173	0.47	191.200000	2:00:34 PM	1.2200	1.2601	1.2364
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	175	0.48	399.100000	3:16:04 PM	1.0800	1.0976	1.1135
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	182	0.50	949.037900	3:39:34 PM	1.0850	1.1041	1.1026
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	189	0.52	10.929000	10:22:21 AM	1.1100	1.1100	1.1661
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	196	0.54	1.010000	3:21:08 PM	1.1500	1.1500	1.2096
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	202	0.55	-	-	-	-	1.4408
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	203	0.56	32.403700	2:54:34 PM	1.1250	1.1299	1.2123

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 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	210	0.58	-	-	-	-	1.2204
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	217	0.59	-	-	-	-	1.2388
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	224	0.61	-	-	-	-	1.2641
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	231	0.63	-	-	-	-	1.2860
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	238	0.65	10.000000	10:04:23 AM	1.2500	1.2500	1.3080
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	244	0.67	2.380000	10:21:22 AM	1.4500	1.4556	1.5244
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	245	0.67	12.896000	2:50:43 PM	1.2500	1.2452	1.2910
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	252	0.69	-	-	-	-	1.3582
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	259	0.71	25.140000	3:07:46 PM	1.2500	1.2036	1.2976
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	266	0.73	1.510000	10:06:53 AM	1.3500	1.3500	1.4175
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	273	0.75	2.500000	2:15:54 PM	1.3500	1.3500	1.5075
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	278	0.76	-	-	-	-	1.5909
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	280	0.77	-	-	-	-	1.4312
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	287	0.79	27.874000	2:32:51 PM	1.4000	1.3997	1.4915
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	294	0.81	-	-	-	-	1.4834
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	301	0.82	-	-	-	-	1.4422
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	308	0.84	-	-	-	-	1.4826
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	315	0.86	13.000000	3:22:52 PM	1.4250	1.4250	1.4310
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	321	0.88	42.489000	11:26:37 AM	1.4350	1.4350	1.5743
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	326	0.89	1352.500400	3:06:49 PM	1.6700	1.6420	1.6561
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	328	0.90	-	-	-	-	1.6963
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	329	0.90	9.090000	2:36:19 PM	1.4250	1.4278	1.5223
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	336	0.92	-	-	-	-	1.5393
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	357	0.98	50.480000	11:38:57 AM	1.4300	1.4300	1.5041
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	364	1.00	254.789000	3:14:40 PM	1.4450	1.4476	1.4450
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	395	1.08	1.000000	2:20:51 PM	2.0000	2.0000	2.0664
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	404	1.11	-	-	-	-	1.8408
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	420	1.15	449.820000	3:51:33 PM	1.7850	1.8211	1.8175
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	464	1.27	850.500000	2:33:39 PM	1.8500	1.8928	1.9080
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	502	1.37	-	-	-	-	2.0201
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	580	1.59	106.000000	3:46:04 PM	2.3000	2.3028	2.3568
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	606	1.66	1048.900000	3:45:12 PM	2.0750	2.2190	2.0875
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	649	1.78	-	-	-	-	2.2891
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	787	2.16	1214.800000	3:34:29 PM	2.3000	2.3066	2.3090

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	790	2.16	2.600000	11:35:51 AM	2.4820	2.4410	2.5011
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	829	2.27	-	-	-	-	2.5364
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	873	2.39	-	-	-	-	2.6869
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	936	2.56	-	-	-	-	2.7968
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	951	2.60	1.000000	11:24:29 AM	3.0800	3.0800	2.8237
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,009	2.76	-	-	-	-	2.9218
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,034	2.83	-	-	-	-	2.9678
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,186	3.25	2.000000	10:24:36 AM	3.3550	3.3550	3.2698
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,188	3.25	-	-	-	-	3.2251
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,308	3.58	508.000000	3:05:47 PM	3.4000	3.4059	3.4027
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,336	3.66	90.000000	3:34:24 PM	3.6300	3.4700	3.4780
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,377	3.77	-	-	-	-	3.5315
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,417	3.88	-	-	-	-	3.5963
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,468	4.02	-	-	-	-	3.6769
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,494	4.09	1455.000000	3:24:36 PM	3.7900	3.8312	3.8204
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,547	4.24	2926.000000	3:57:11 PM	3.8700	3.8502	3.8630
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,712	4.69	8.000000	2:47:56 PM	3.9500	3.9500	3.9985
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,742	4.77	-	-	-	-	4.0381
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,790	4.90	-	-	-	-	4.1014
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,874	5.13	-	-	-	-	4.1928
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,938	5.31	-	-	-	-	4.3473
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,967	5.39	6636.546000	3:50:28 PM	4.3000	4.2873	4.2987
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,063	5.65	-	-	-	-	4.3655
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,261	6.19	-	-	-	-	4.5179
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,292	6.28	-	-	-	-	4.5871
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,404	6.58	-	-	-	-	4.7141
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,518	6.89	-	-	-	-	4.6568
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,555	7.00	5.000000	3:45:48 PM	4.6500	4.6500	4.5685
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,057	8.37	-	-	-	-	4.8104
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,100	8.49	-	-	-	-	4.7963
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,119	8.54	-	-	-	-	4.8202
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,301	9.04	-	-	-	-	4.8472
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,475	9.51	84.000000	3:14:57 PM	4.7200	4.7155	4.8375
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,478	9.52	465.680000	3:02:35 PM	4.7300	4.6954	4.6929

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	3,553	9.73	-	-	-	-	4.8554
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,673	10.06	-	-	-	-	4.8597
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,701	10.13	-	-	-	-	4.8610
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,911	10.71	-	-	-	-	4.8700
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,974	10.88	-	-	-	-	4.8727
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,086	11.19	-	-	-	-	4.9315
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,680	12.81	-	-	-	-	4.9338
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,009	13.71	-	-	-	-	4.9567
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,086	13.93	-	-	-	-	4.9612
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,374	14.71	-	-	-	-	4.9586
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,605	15.35	-	-	-	-	4.9608
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,695	15.59	-	-	-	-	4.9636
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,764	15.78	-	-	-	-	4.9758
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,885	16.11	-	-	-	-	4.9711
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,221	17.03	-	-	-	-	4.9948
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,815	18.66	0.500000	11:28:35 AM	4.9300	4.9300	5.0176
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,124	19.50	-	-	-	-	5.0236