

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 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	5	0.01	40.090000	3:25:08 PM	1.5000	1.5000	1.1231
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	7	0.02	35.000000	11:08:36 AM	0.9200	0.9200	0.8773
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	14	0.04	51.500000	2:46:17 PM	1.0500	0.9299	0.9350
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	21	0.06	43.125000	2:37:33 PM	0.9400	0.9406	0.9091
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	28	0.08	13.207000	10:49:34 AM	1.0000	1.0000	1.0131
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	35	0.10	8.000000	11:12:27 AM	1.0000	1.0563	0.9296
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	42	0.12	345.084000	3:55:01 PM	0.9850	1.0546	1.0328
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	49	0.13	5.000000	11:51:05 AM	1.0000	1.0000	1.0047
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	56	0.15	490.183000	3:34:54 PM	1.0600	1.1738	1.0625
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	63	0.17	643.534200	2:35:49 PM	1.1000	1.0863	1.1102
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	70	0.19	350.640000	2:56:14 PM	1.1000	1.0809	1.0807
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	77	0.21	627.355000	3:54:12 PM	1.1250	1.2150	1.1395
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	84	0.23	20.760000	3:25:19 PM	1.0750	1.0795	1.1056
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	91	0.25	1,650.906000	3:49:51 PM	1.1060	1.1221	1.1217
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	98	0.27	3.662000	10:41:02 AM	1.0800	1.0800	1.0470
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	105	0.29	1.000000	2:46:16 PM	1.0850	1.0850	1.1312
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	112	0.31	15.446000	2:51:05 PM	1.1000	1.1129	1.1244
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	117	0.32	78.330000	3:59:16 PM	1.4050	1.4201	1.4678
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	119	0.33	27.258000	3:08:49 PM	1.1250	1.1250	1.1297
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	126	0.35	1.253000	11:28:00 AM	1.1250	1.1250	1.1086
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	133	0.36	5.510000	2:14:31 PM	1.1100	1.1604	1.2017
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	140	0.38	12.126000	2:03:55 PM	1.0250	1.0302	1.1840
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	146	0.40	-	-	-	-	1.9341
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	147	0.40	-	-	-	-	1.1449
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	154	0.42	175.061600	3:59:22 PM	1.1670	1.1670	1.1621
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	161	0.44	1.000000	2:33:08 PM	1.1600	1.1600	1.1427
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	168	0.46	29.950000	3:54:51 PM	1.2500	1.2429	1.1484
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	175	0.48	20.000000	3:01:43 PM	1.3000	1.3000	1.2425
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	182	0.50	-	-	-	-	1.2461
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	188	0.52	-	-	-	-	2.0682
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	189	0.52	-	-	-	-	1.2650
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	196	0.54	-	-	-	-	1.2848
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	203	0.56	32.112000	3:48:44 PM	1.2550	1.2383	1.2742
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	210	0.58	69.005000	3:27:31 PM	1.3500	1.3312	1.3500

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 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	217	0.59	0.503000	10:24:57 AM	1.3500	1.3500	1.2876
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	222	0.61	-	-	-	-	2.1552
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	224	0.61	-	-	-	-	1.3638
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	231	0.63	38.273000	2:29:17 PM	1.3500	1.3500	1.3527
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	238	0.65	42.305900	3:32:33 PM	1.4000	1.4068	1.4917
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	245	0.67	-	-	-	-	1.4331
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	252	0.69	1.000000	10:01:34 AM	1.4000	1.4000	1.4435
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	259	0.71	4.900000	10:34:27 AM	1.4000	1.4000	1.4577
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	265	0.73	2.000000	10:34:01 AM	1.4000	1.4000	1.4805
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	270	0.74	182.040000	3:45:47 PM	2.2750	2.3065	2.2522
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	272	0.75	-	-	-	-	2.0699
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	273	0.75	-	-	-	-	1.5029
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	280	0.77	0.500000	10:32:07 AM	1.4300	1.4300	1.4865
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	301	0.82	-	-	-	-	1.5382
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	308	0.84	-	-	-	-	1.6000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	315	0.86	-	-	-	-	1.5586
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	322	0.88	500.000000	11:11:24 AM	1.6250	1.6250	1.6250
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	329	0.90	-	-	-	-	1.6343
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	336	0.92	1.000000	11:37:53 AM	1.5250	1.5250	1.5724
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	339	0.93	34.290000	2:56:39 PM	2.3750	2.3964	2.5410
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	343	0.94	52.928000	3:27:52 PM	1.5500	1.3753	1.6000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	348	0.95	-	-	-	-	2.4734
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	350	0.96	169.915000	3:40:16 PM	1.6250	1.5821	1.5941
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	364	1.00	950.000000	10:06:42 AM	2.7500	2.6461	2.6307
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	408	1.12	72.246000	2:58:36 PM	2.5550	2.5439	2.6154
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	446	1.22	-	-	-	-	2.6703
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	524	1.44	521.215000	3:49:14 PM	3.1500	2.9871	2.9767
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	550	1.51	441.640000	2:05:03 PM	2.9800	2.9501	2.9301
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	593	1.62	-	-	-	-	2.9527
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	731	2.00	620.385000	3:33:22 PM	3.1050	3.0762	3.0979
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	734	2.01	15.200000	11:08:00 AM	3.0500	3.0500	3.1177
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	773	2.12	-	-	-	-	3.2884
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	817	2.24	-	-	-	-	3.3632
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	880	2.41	-	-	-	-	3.4698

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 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	895	2.45	190.000000	3:43:35 PM	3.5500	3.5026	3.4967
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	953	2.61	6.000000	2:08:58 PM	3.3000	3.3000	3.5952
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	978	2.68	-	-	-	-	3.6356
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,130	3.09	0.060000	3:33:59 PM	4.0000	4.0000	3.8863
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,132	3.10	-	-	-	-	3.8898
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,252	3.43	288.800000	3:17:20 PM	4.1400	4.0830	4.1095
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,280	3.50	0.200000	9:59:52 AM	4.0750	4.0750	4.1813
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,321	3.62	-	-	-	-	4.1759
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,361	3.73	-	-	-	-	4.2364
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,412	3.87	-	-	-	-	4.1988
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,438	3.94	7.000000	11:03:09 AM	4.3000	4.3000	4.4087
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,491	4.08	1,072.600000	2:03:51 PM	4.3100	4.3912	4.3684
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,656	4.53	3.350000	3:49:36 PM	4.9750	4.9724	4.6189
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,686	4.62	-	-	-	-	4.6545
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,734	4.75	-	-	-	-	4.7113
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,818	4.98	7.880000	3:29:53 PM	5.1950	5.1122	4.8109
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,821	4.99	3,853.119000	3:54:17 PM	5.0600	5.0537	5.0542
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,882	5.15	-	-	-	-	4.8854
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,911	5.23	27.325700	3:23:51 PM	5.0700	4.9997	4.8989
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,007	5.50	-	-	-	-	4.9469
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,205	6.04	-	-	-	-	5.0578
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,236	6.12	73.070000	3:03:31 PM	5.2000	5.1521	5.1427
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,348	6.43	70.000000	11:51:25 AM	5.2000	5.2000	5.2000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,462	6.74	-	-	-	-	5.1752
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,499	6.84	110.060000	2:57:45 PM	5.1000	5.1000	5.0994
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,001	8.22	-	-	-	-	5.3090
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,044	8.33	-	-	-	-	5.1569
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,063	8.39	-	-	-	-	5.3207
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,245	8.88	-	-	-	-	5.3552
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,419	9.36	2.500000	3:00:50 PM	5.5000	5.5000	5.3794
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,422	9.37	136.000000	3:37:48 PM	5.4900	5.4376	5.4356
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,497	9.57	-	-	-	-	5.3964
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,604	9.87	800.500000	2:33:10 PM	5.4000	5.3907	5.3863
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,617	9.90	-	-	-	-	5.4153

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 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,645	9.98	1.200000	2:19:31 PM	5.7000	5.7417	5.4493
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,855	10.55	-	-	-	-	5.4349
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,918	10.73	-	-	-	-	5.4392
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,030	11.03	1.000000	9:54:30 AM	5.4500	5.4500	5.4472
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,624	12.66	-	-	-	-	5.4948
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,953	13.56	-	-	-	-	5.5238
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,030	13.77	-	-	-	-	5.5307
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,318	14.56	-	-	-	-	5.5570
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,549	15.19	3.000000	10:52:33 AM	5.4550	5.4550	5.5780
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,639	15.44	-	-	-	-	5.5860
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,708	15.63	5.100000	2:42:27 PM	5.5000	5.6029	5.4495
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,829	15.96	-	-	-	-	5.6030
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,165	16.88	-	-	-	-	5.6039
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,759	18.51	3.000000	2:52:00 PM	5.6600	5.6600	5.5149
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,068	19.35	3.500000	10:52:40 AM	5.4800	5.4800	5.5634