

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 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	1	0.00	-	-	-	-	-
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	8	0.02	-	-	-	-	0.9829
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	15	0.04	-	-	-	-	1.0190
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	22	0.06	-	-	-	-	0.9863
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	29	0.08	2.752200	11:14:42 AM	1.1500	1.1177	1.1096
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	36	0.10	7.470000	3:45:21 PM	1.0800	1.0767	1.0978
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	43	0.12	88.680800	2:28:25 PM	1.1800	1.1908	1.1673
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	50	0.14	95.981000	3:42:03 PM	1.2000	1.2000	1.1784
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	57	0.16	232.190000	2:38:55 PM	1.1750	1.2493	1.2038
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	64	0.18	80.315000	2:57:50 PM	1.2050	1.2221	1.2057
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	71	0.19	13.427000	3:46:57 PM	1.2000	1.2075	1.1812
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	78	0.21	5.509000	2:54:39 PM	1.2000	1.2014	1.2000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	85	0.23	148.080000	2:45:44 PM	1.4000	1.2827	1.2548
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	92	0.25	880.770000	3:41:18 PM	1.3755	1.4346	1.4420
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	99	0.27	-	-	-	-	1.2698
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	104	0.29	27.740000	9:54:12 AM	1.8200	1.8200	1.3875
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	106	0.29	-	-	-	-	1.2308
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	113	0.31	34.213000	3:46:42 PM	1.2500	1.2660	1.2911
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	120	0.33	5.360000	2:19:05 PM	1.2500	1.2500	1.1058
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	127	0.35	7.620000	2:31:40 PM	1.2750	1.2799	1.2425
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	133	0.36	-	-	-	-	2.0866
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	134	0.37	-	-	-	-	1.2500
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	141	0.39	69.281000	2:29:20 PM	1.3300	1.3300	1.3173
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	148	0.41	-	-	-	-	1.5447
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	155	0.42	-	-	-	-	1.3264
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	162	0.44	-	-	-	-	1.4441
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	169	0.46	-	-	-	-	1.5459
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	175	0.48	-	-	-	-	2.2343
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	176	0.48	6.000000	11:49:40 AM	1.4750	1.4750	1.4120
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	183	0.50	464.879000	3:43:25 PM	1.5755	1.5771	1.5842
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	190	0.52	2.019000	2:24:16 PM	1.4000	1.4000	1.4207
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	197	0.54	-	-	-	-	1.4401
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	204	0.56	-	-	-	-	1.4787
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	209	0.57	-	-	-	-	2.3320

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 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	211	0.58	-	-	-	-	1.5063
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	218	0.60	15.963000	2:31:14 PM	1.4500	1.4500	1.5042
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	225	0.62	21.500000	2:26:02 PM	1.5000	1.5000	1.4800
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	232	0.64	-	-	-	-	1.4372
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	239	0.65	15.000000	2:01:15 PM	1.7000	1.7000	1.5500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	246	0.67	5.050000	9:39:05 AM	1.7000	1.7000	1.5323
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	252	0.69	-	-	-	-	1.5462
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	257	0.70	2253.883000	3:53:30 PM	2.6110	2.6033	2.6155
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	259	0.71	9.000000	11:31:28 AM	2.6500	2.6500	2.7056
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	260	0.71	-	-	-	-	1.5927
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	267	0.73	1.823000	3:15:08 PM	1.5750	1.4848	1.5400
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	288	0.79	-	-	-	-	1.6499
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	295	0.81	-	-	-	-	1.6000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	302	0.83	1.212000	11:22:25 AM	1.6250	1.6250	1.6562
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	309	0.85	-	-	-	-	1.6807
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	316	0.87	24.200000	3:40:31 PM	1.7000	1.6757	1.6922
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	323	0.88	-	-	-	-	1.7104
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	326	0.89	1325.095000	3:53:36 PM	2.5865	2.6004	2.6288
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	330	0.90	-	-	-	-	1.7270
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	335	0.92	0.600000	10:37:33 AM	2.7750	2.7750	2.6580
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	337	0.92	0.220000	2:56:36 PM	1.5500	1.5500	1.8489
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	351	0.96	152.000000	11:30:12 AM	2.7500	2.7007	2.6859
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	358	0.98	13.000000	3:32:23 PM	1.6600	1.6588	1.8934
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	365	1.00	20.873000	3:04:53 PM	1.7050	1.7085	1.8646
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	395	1.08	370.400000	2:58:27 PM	2.7000	2.7032	2.7307
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	433	1.19	-	-	-	-	2.8641
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	511	1.40	22.300000	3:28:14 PM	3.3000	3.3193	3.2079
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	537	1.47	24.000000	11:28:28 AM	3.1900	3.1900	3.1545
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	580	1.59	-	-	-	-	3.1521
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	718	1.97	28.018000	3:31:30 PM	3.0625	3.1983	3.3261
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	721	1.97	13.700000	3:28:04 PM	3.3225	3.2898	3.3470
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	760	2.08	-	-	-	-	3.4990
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	804	2.20	-	-	-	-	3.5769
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	867	2.37	-	-	-	-	3.6882

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	882	2.42	-	-	-	-	3.7184
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	940	2.57	2.000000	11:30:43 AM	3.8750	3.8750	3.7966
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	965	2.64	-	-	-	-	3.8614
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,117	3.06	-	-	-	-	4.2046
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,119	3.06	-	-	-	-	4.1295
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,239	3.39	10.105000	2:59:10 PM	4.2450	4.2121	4.1669
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,267	3.47	2.000000	11:31:46 AM	4.3500	4.3500	4.3041
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,308	3.58	-	-	-	-	4.4302
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,348	3.69	-	-	-	-	4.4939
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,399	3.83	-	-	-	-	4.5433
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,425	3.90	100.160000	2:31:11 PM	4.8000	4.8001	4.8000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,478	4.05	271.850000	3:40:30 PM	4.6500	4.6957	4.7099
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,643	4.50	-	-	-	-	4.8979
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,673	4.58	-	-	-	-	4.9348
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,721	4.71	-	-	-	-	4.9940
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,805	4.94	-	-	-	-	5.0975
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,808	4.95	1449.912000	3:57:10 PM	5.1815	5.2070	5.1851
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,869	5.12	1.500000	3:49:58 PM	5.2500	5.2500	5.3800
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,898	5.20	2.050000	3:21:32 PM	5.1800	5.1841	5.2352
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,994	5.46	-	-	-	-	5.2420
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,192	6.00	-	-	-	-	5.3753
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,223	6.09	16.000000	11:47:22 AM	5.6000	5.6000	5.4001
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,335	6.39	43.000000	3:21:31 PM	5.7500	5.6965	5.4537
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,449	6.71	-	-	-	-	5.4656
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,486	6.81	6.500000	3:51:10 PM	5.5500	5.5500	5.4114
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,988	8.18	-	-	-	-	5.5569
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,031	8.30	-	-	-	-	5.4508
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,050	8.35	-	-	-	-	5.5607
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,232	8.85	-	-	-	-	5.5718
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,406	9.33	20.000000	2:57:04 PM	5.6750	5.7875	5.4875
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,409	9.33	156.357000	2:50:47 PM	5.5100	5.5398	5.5390
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,484	9.54	-	-	-	-	5.5808
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,591	9.83	-	-	-	-	5.4657
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,604	9.87	-	-	-	-	5.5842

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	3,632	9.94	-	-	-	-	5.5931
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,842	10.52	-	-	-	-	5.5868
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,905	10.69	-	-	-	-	5.5872
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,017	11.00	3.000000	10:49:23 AM	5.7800	5.7800	5.5991
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,611	12.62	-	-	-	-	5.5919
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,940	13.53	-	-	-	-	5.5928
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,017	13.74	3.000000	10:41:31 AM	5.8000	5.8000	5.5929
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,305	14.52	-	-	-	-	5.5919
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,536	15.16	-	-	-	-	5.5879
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,626	15.40	3.000000	2:56:59 PM	5.8300	5.8300	5.5876
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,695	15.59	85.680000	2:01:36 PM	5.8300	5.8648	5.5299
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,816	15.92	-	-	-	-	5.5834
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,152	16.84	20.000000	11:34:12 AM	5.9000	5.9000	5.5717
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,746	18.47	20.000000	3:22:10 PM	5.5400	5.5400	5.5501
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,055	19.32	-	-	-	-	5.5481