

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 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	2	0.01	-	-	-	-	-
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	9	0.03	-	-	-	-	1.1257
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	16	0.04	-	-	-	-	1.1076
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	23	0.06	-	-	-	-	1.0751
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	30	0.08	25.000000	11:17:28 AM	1.1250	1.1250	1.0900
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	37	0.10	94.109000	3:28:27 PM	1.1850	1.2027	1.1992
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	44	0.12	27.017000	2:36:37 PM	1.2000	1.2695	1.2062
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	51	0.14	26.500000	2:35:32 PM	1.2100	1.2097	1.2421
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	58	0.16	21.000000	2:35:57 PM	1.2250	1.2964	1.2181
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	65	0.18	-	-	-	-	1.1786
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	72	0.20	1.868000	3:59:13 PM	1.3800	1.3829	1.2977
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	79	0.22	128.254000	2:59:35 PM	1.4000	1.4284	1.4019
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	86	0.24	26.738000	3:23:41 PM	1.4000	1.4215	1.4211
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	93	0.26	2,959.747000	3:48:28 PM	1.5000	1.5039	1.5023
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	98	0.27	723.000000	3:20:44 PM	1.8100	1.8054	1.8100
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	100	0.27	1.900000	11:05:41 AM	1.5000	1.5000	1.3485
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	107	0.29	-	-	-	-	1.3500
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	114	0.31	37.500000	11:05:39 AM	1.5000	1.4533	1.2930
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	121	0.33	49.000000	3:15:06 PM	1.5000	1.4722	1.4992
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	127	0.35	-	-	-	-	2.1420
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	128	0.35	-	-	-	-	1.3705
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	135	0.37	4.500000	10:32:00 AM	1.3800	1.3800	1.3732
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	142	0.39	-	-	-	-	1.5622
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	149	0.41	3.012000	11:39:21 AM	1.4000	1.4000	1.3256
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	156	0.43	-	-	-	-	1.5201
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	163	0.45	-	-	-	-	1.5830
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	169	0.46	-	-	-	-	2.2582
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	170	0.47	2.000000	10:57:24 AM	1.4750	1.4750	1.5632
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	177	0.49	785.221000	3:07:21 PM	1.5950	1.6075	1.5941
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	184	0.50	-	-	-	-	1.5349
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	191	0.52	-	-	-	-	1.5491
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	198	0.54	5.000000	10:39:05 AM	1.5750	1.5750	1.5739
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	203	0.56	-	-	-	-	2.3442
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	205	0.56	6.000000	10:39:56 AM	1.5750	1.5750	1.5926

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 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	212	0.58	-	-	-	-	1.5949
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	219	0.60	5.000000	10:41:01 AM	1.6000	1.6000	1.5326
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	226	0.62	10.740000	10:41:45 AM	1.6000	1.6255	1.5649
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	233	0.64	500.000000	3:34:11 PM	1.5500	1.5500	1.5500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	240	0.66	-	-	-	-	1.6244
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	246	0.67	1.007000	10:35:06 AM	1.5000	1.5000	1.6350
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	251	0.69	71.755000	2:46:14 PM	2.5500	2.5520	2.5358
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	253	0.69	500.000000	2:51:08 PM	2.6250	2.6240	2.6233
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	254	0.70	-	-	-	-	1.6647
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	261	0.72	-	-	-	-	1.6271
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	282	0.77	-	-	-	-	1.7000
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	289	0.79	0.200000	2:57:35 PM	1.7500	1.7500	1.6542
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	296	0.81	-	-	-	-	1.6909
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	303	0.83	-	-	-	-	1.6992
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	310	0.85	-	-	-	-	1.7004
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	317	0.87	-	-	-	-	1.7053
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	320	0.88	290.435000	2:49:23 PM	2.5850	2.6023	2.6098
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	324	0.89	-	-	-	-	1.7093
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	329	0.90	-	-	-	-	2.6337
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	331	0.91	251.855000	3:57:13 PM	1.5950	1.6051	1.6032
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	345	0.95	7.000000	10:36:28 AM	2.7000	2.7000	2.7000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	352	0.96	1.015000	2:56:45 PM	1.6600	1.6600	1.6750
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	359	0.98	59.060000	3:53:04 PM	1.7350	1.7199	1.7591
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	389	1.07	50.000000	11:04:31 AM	2.6250	2.6280	2.7194
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	427	1.17	-	-	-	-	2.8237
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	505	1.38	25.300000	11:55:28 AM	3.3500	3.1820	3.0131
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	531	1.45	10.000000	11:31:34 AM	3.1800	3.1800	3.1793
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	574	1.57	-	-	-	-	3.0903
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	712	1.95	789.400000	3:03:24 PM	3.3000	3.2085	3.2101
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	715	1.96	481.000000	2:38:28 PM	3.1510	3.1982	3.1911
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	754	2.06	-	-	-	-	3.4154
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	798	2.19	-	-	-	-	3.4925
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	861	2.36	-	-	-	-	3.6030
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	876	2.40	20.000000	10:25:58 AM	3.7000	3.7000	3.6495

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 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	934	2.56	0.972000	10:59:02 AM	3.6500	3.6500	3.7471
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	959	2.63	-	-	-	-	3.7747
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,111	3.04	0.408051	-	-	-	4.1134
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,113	3.05	-	-	-	-	4.0429
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,233	3.38	210.500000	2:52:45 PM	4.0000	4.1666	4.1583
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,261	3.45	-	-	-	-	4.1815
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,302	3.57	-	-	-	-	4.3547
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,342	3.67	-	-	-	-	4.4207
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,393	3.81	-	-	-	-	4.4873
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,419	3.89	-	-	-	-	4.4955
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,472	4.03	800.600000	10:58:51 AM	4.7750	4.7750	4.7561
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,637	4.48	3.000000	11:41:12 AM	4.8000	4.8000	4.8618
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,667	4.56	-	-	-	-	4.9036
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,715	4.70	-	-	-	-	4.9704
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,799	4.93	-	-	-	-	5.0872
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,802	4.93	270.871000	3:38:14 PM	5.1250	5.1248	5.1247
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,863	5.10	-	-	-	-	5.2624
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,892	5.18	40.260000	11:39:26 AM	5.2500	5.1619	5.2386
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,988	5.44	-	-	-	-	5.2856
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,186	5.99	-	-	-	-	5.4785
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,217	6.07	2.000000	2:06:44 PM	5.5750	5.5750	5.5559
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,329	6.38	150.000000	9:41:29 AM	5.5500	5.5642	5.5666
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,443	6.69	-	-	-	-	5.5648
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,480	6.79	-	-	-	-	5.5396
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,982	8.16	-	-	-	-	5.6277
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,025	8.28	-	-	-	-	5.5124
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,044	8.33	-	-	-	-	5.6293
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,226	8.83	-	-	-	-	5.6338
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,400	9.31	0.200000	11:54:26 AM	5.6000	5.6000	5.6025
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,403	9.32	-	-	-	-	5.6013
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,478	9.52	-	-	-	-	5.6406
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,585	9.82	-	-	-	-	5.5861
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,598	9.85	-	-	-	-	5.6439
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,626	9.93	41.000000	3:04:41 PM	5.8000	5.8512	5.6492

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 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,836	10.50	-	-	-	-	5.6619
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,899	10.68	-	-	-	-	5.6676
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,011	10.98	167.000000	9:54:03 AM	5.7077	5.7077	5.6915
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,605	12.61	-	-	-	-	5.6768
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,934	13.51	-	-	-	-	5.6755
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,011	13.72	-	-	-	-	5.6749
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,299	14.51	-	-	-	-	5.6686
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,530	15.14	-	-	-	-	5.6592
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,620	15.39	-	-	-	-	5.6537
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,689	15.58	24.000000	2:17:05 PM	5.9800	5.7075	5.6998
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,810	15.91	-	-	-	-	5.6411
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,146	16.83	-	-	-	-	5.6130
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,740	18.45	40.000000	10:36:44 AM	5.6500	5.6600	5.5652
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,049	19.30	-	-	-	-	5.5656