

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 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	6	0.02	-	-	-	-	1.1403
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	13	0.04	-	-	-	-	1.1269
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	20	0.06	-	-	-	-	1.0751
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	27	0.07	9.205000	9:58:56 AM	1.0750	1.0750	1.0900
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	34	0.09	28.500000	3:20:35 PM	1.1850	1.2113	1.1908
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	41	0.11	672.172000	3:18:39 PM	1.1850	1.1948	1.1935
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	48	0.13	1134.315000	3:39:04 PM	1.2000	1.2063	1.2040
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	55	0.15	5.500000	2:22:50 PM	1.2000	1.2000	1.2181
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	62	0.17	0.500000	9:56:52 AM	1.3950	1.3950	1.1757
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	69	0.19	2.505000	9:28:24 AM	1.3950	1.3950	1.3441
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	76	0.21	207.198000	11:06:35 AM	1.3000	1.2528	1.2652
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	83	0.23	1.000000	11:20:52 AM	1.4050	1.4050	1.4205
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	90	0.25	158.424000	2:57:40 PM	1.4150	1.4079	1.4333
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	95	0.26	-	-	-	-	1.7526
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	97	0.27	33.468000	2:27:40 PM	1.4000	1.4015	1.3287
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	104	0.29	155.172000	2:31:17 PM	1.4000	1.3596	1.3912
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	111	0.30	385.380000	3:04:48 PM	1.3250	1.3136	1.3124
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	118	0.32	80.061000	3:51:58 PM	1.4000	1.4096	1.4137
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	124	0.34	-	-	-	-	2.0633
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	125	0.34	280.000000	10:41:02 AM	1.4000	1.4000	1.4408
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	132	0.36	69.260000	2:45:01 PM	1.4750	1.4325	1.4075
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	139	0.38	1.020000	2:10:24 PM	1.5000	1.5000	1.4100
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	146	0.40	-	-	-	-	1.3844
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	153	0.42	32.492000	2:21:08 PM	1.4500	1.4708	1.4811
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	160	0.44	-	-	-	-	1.5310
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	166	0.45	-	-	-	-	2.1842
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	167	0.46	61.500000	11:56:04 AM	1.5550	1.5550	1.5662
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	174	0.48	132.763000	3:14:11 PM	1.5600	1.5587	1.5664
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	181	0.50	0.485000	9:57:25 AM	1.5750	1.5750	1.5052
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	188	0.52	68.020400	10:31:22 AM	1.5250	1.5068	1.5168
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	195	0.53	1.363000	9:47:53 AM	1.5650	1.5650	1.5345
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	200	0.55	-	-	-	-	2.2747
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	202	0.55	-	-	-	-	1.5478
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	209	0.57	107.550000	2:26:47 PM	1.5000	1.5843	1.5850

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 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	216	0.59	87.783600	11:58:19 AM	1.5400	1.5748	1.5018
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	223	0.61	11.010000	10:53:02 AM	1.5500	1.5541	1.5251
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	230	0.63	-	-	-	-	1.5500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	237	0.65	-	-	-	-	1.5500
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	243	0.67	6.000000	11:03:10 AM	1.6500	1.6500	1.5500
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	248	0.68	758.670000	3:40:38 PM	2.6000	2.4545	2.4754
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	250	0.68	104.500000	11:55:09 AM	2.5750	2.5001	2.5429
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	251	0.69	400.000000	11:07:54 AM	1.5850	1.5850	1.5850
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	258	0.71	-	-	-	-	1.5800
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	279	0.76	502.000000	3:32:41 PM	1.6100	1.6498	1.6398
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	286	0.78	-	-	-	-	1.6250
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	293	0.80	-	-	-	-	1.6302
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	300	0.82	-	-	-	-	1.6417
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	307	0.84	-	-	-	-	1.6480
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	314	0.86	14.400000	2:18:37 PM	1.6250	1.6042	1.6250
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	317	0.87	249.950000	3:18:35 PM	2.5750	2.5956	2.5958
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	321	0.88	-	-	-	-	1.6652
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	326	0.89	-	-	-	-	2.5738
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	328	0.90	-	-	-	-	1.6305
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	342	0.94	71.700000	10:48:12 AM	2.7500	2.6705	2.6712
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	349	0.96	-	-	-	-	1.6838
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	356	0.98	103.182000	3:36:27 PM	1.7050	1.6962	1.7183
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	386	1.06	1530.035000	3:48:38 PM	2.5000	2.6336	2.6278
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	424	1.16	-	-	-	-	2.7694
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	502	1.37	24.647000	3:27:45 PM	3.1300	3.0688	3.0655
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	528	1.45	100.000000	3:08:07 PM	2.9800	2.9800	2.9892
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	571	1.56	-	-	-	-	3.0416
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	709	1.94	78.310000	3:50:02 PM	3.0000	3.0504	3.0873
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	712	1.95	2.000000	2:09:21 PM	3.1500	3.1500	3.1690
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	751	2.06	-	-	-	-	3.3761
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	795	2.18	-	-	-	-	3.4600
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	858	2.35	-	-	-	-	3.5800
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	873	2.39	3.950000	3:39:52 PM	4.0000	4.0000	3.6483
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	931	2.55	17.200000	11:23:57 AM	3.7500	3.7500	3.7315

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 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	956	2.62	-	-	-	-	3.7668
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,108	3.03	5.330000	2:01:11 PM	4.1930	4.1930	4.0929
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,110	3.04	-	-	-	-	4.0584
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,230	3.37	51.433000	3:02:41 PM	4.1500	4.1505	4.1888
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,258	3.44	-	-	-	-	4.2858
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,299	3.56	-	-	-	-	4.3939
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,339	3.67	-	-	-	-	4.4650
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,390	3.81	-	-	-	-	4.5425
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,416	3.88	13.000000	10:39:41 AM	4.6000	4.6000	4.6095
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,469	4.02	1040.600000	3:36:01 PM	4.8250	4.8311	4.8334
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,634	4.47	-	-	-	-	4.9040
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,664	4.56	-	-	-	-	4.9426
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,712	4.69	-	-	-	-	5.0044
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,796	4.92	-	-	-	-	5.1124
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,799	4.93	214.735000	3:23:47 PM	5.1250	5.1479	5.1442
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,860	5.09	180.000000	3:29:27 PM	5.2250	5.2250	5.2250
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,889	5.17	2.000000	3:06:09 PM	5.0500	5.0500	5.1898
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,985	5.44	-	-	-	-	5.2805
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,183	5.98	-	-	-	-	5.4391
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,214	6.06	11.000000	10:18:43 AM	5.6000	5.5818	5.5798
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,326	6.37	125.180000	2:53:18 PM	5.5600	5.5663	5.5377
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,440	6.68	-	-	-	-	5.5396
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,477	6.78	16.900000	2:01:06 PM	5.6500	5.6796	5.4623
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,979	8.16	-	-	-	-	5.6871
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,022	8.27	-	-	-	-	5.5517
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,041	8.33	-	-	-	-	5.7055
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,223	8.82	-	-	-	-	5.7596
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,397	9.30	10.400000	3:42:49 PM	6.1000	6.0004	5.6561
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,400	9.31	-	-	-	-	5.8159
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,475	9.51	-	-	-	-	5.8381
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,582	9.81	697.860000	3:54:23 PM	6.0600	6.0418	6.0362
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,595	9.84	11.000000	11:59:24 AM	6.1500	6.1500	5.8761
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,623	9.92	2.500000	11:57:38 AM	6.1500	6.1500	5.8883
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,833	10.49	-	-	-	-	5.8811

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 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,896	10.67	2.250000	11:58:26 AM	6.1500	6.1500	5.8765
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,008	10.97	13.000000	3:54:41 PM	6.3000	6.3000	5.8000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,602	12.60	-	-	-	-	5.8194
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,931	13.50	-	-	-	-	5.7875
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,008	13.71	-	-	-	-	5.7797
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,296	14.50	-	-	-	-	5.7508
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,527	15.13	-	-	-	-	5.7276
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,617	15.38	-	-	-	-	5.7194
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,686	15.57	-	-	-	-	5.6844
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,807	15.90	-	-	-	-	5.7012
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,143	16.82	-	-	-	-	5.6724
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,737	18.45	-	-	-	-	5.6307
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,046	19.29	-	-	-	-	5.6292