

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	5	0.01	-	-	-	-	1.1489
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	12	0.03	-	-	-	-	1.1368
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	19	0.05	13.904000	11:27:39 AM	1.1750	1.1102	1.0749
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	26	0.07	-	-	-	-	1.0900
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	33	0.09	25.000000	11:31:39 AM	1.1850	1.1914	1.1910
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	40	0.11	4.000000	2:31:22 PM	1.3000	1.2225	1.1936
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	47	0.13	20.905000	11:10:24 AM	1.1950	1.1956	1.2040
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	54	0.15	3.301000	3:33:43 PM	1.3000	1.3303	1.2181
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	61	0.17	3.100000	10:39:19 AM	1.3000	1.3000	1.1859
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	68	0.19	-	-	-	-	1.3441
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	75	0.21	8.017000	2:45:30 PM	1.3000	1.3000	1.2652
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	82	0.23	29.000000	2:09:47 PM	1.4250	1.4317	1.4205
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	89	0.24	164.386500	3:33:46 PM	1.4000	1.4092	1.4299
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	94	0.26	6.000000	11:27:30 AM	1.9000	1.9000	1.6550
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	96	0.26	2.500000	11:39:01 AM	1.4750	1.4750	1.3366
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	103	0.28	4.600000	2:25:38 PM	1.4500	1.3967	1.3910
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	110	0.30	0.500000	11:46:34 AM	1.4250	1.4250	1.3125
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	117	0.32	5.910000	3:21:49 PM	1.4000	1.4449	1.4139
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	123	0.34	-	-	-	-	2.0149
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	124	0.34	25.000000	2:49:37 PM	1.4500	1.4500	1.4405
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	131	0.36	1150.000000	11:32:26 AM	1.4300	1.4300	1.4248
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	138	0.38	1100.000000	3:40:31 PM	1.4350	1.4323	1.4309
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	145	0.40	529.150000	3:40:40 PM	1.4350	1.4332	1.4322
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	152	0.42	0.610000	2:25:27 PM	1.5000	1.5000	1.4845
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	159	0.44	-	-	-	-	1.5309
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	165	0.45	-	-	-	-	2.1572
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	166	0.45	6.026000	10:35:04 AM	1.5550	1.5568	1.5662
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	173	0.47	92.473000	3:44:29 PM	1.5500	1.5420	1.5648
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	180	0.49	2.700000	2:36:37 PM	1.6000	1.6000	1.5113
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	187	0.51	9.051000	11:02:55 AM	1.5250	1.5250	1.5234
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	194	0.53	1.500000	3:01:25 PM	1.5650	1.5650	1.5397
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	199	0.55	-	-	-	-	2.2619
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	201	0.55	2.012000	10:29:41 AM	1.4500	1.4500	1.5519
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	208	0.57	-	-	-	-	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	215	0.59	-	-	-	-	1.5109
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	222	0.61	-	-	-	-	1.5322
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	229	0.63	-	-	-	-	1.5500
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	236	0.65	-	-	-	-	1.5500
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	242	0.66	-	-	-	-	1.5500
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	247	0.68	253.825000	3:49:30 PM	2.4000	2.4401	2.4571
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	249	0.68	1.000000	11:23:27 AM	2.5900	2.5900	2.5250
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	250	0.68	-	-	-	-	1.5850
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	257	0.70	3.503000	3:29:10 PM	1.5500	1.5843	1.5800
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	278	0.76	-	-	-	-	1.6396
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	285	0.78	-	-	-	-	1.6250
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	292	0.80	12.000000	10:20:41 AM	1.5950	1.5950	1.6331
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	299	0.82	-	-	-	-	1.6451
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	306	0.84	-	-	-	-	1.6523
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	313	0.86	-	-	-	-	1.6250
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	316	0.87	140.795000	3:14:22 PM	2.5850	2.5852	2.5878
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	320	0.88	-	-	-	-	1.6710
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	325	0.89	0.300000	10:29:58 AM	2.6375	2.6375	2.5915
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	327	0.90	1.010000	3:29:45 PM	1.5925	1.5925	1.6322
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	341	0.93	438.000000	2:00:32 PM	2.6575	2.6995	2.6783
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	348	0.95	-	-	-	-	1.6940
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	355	0.97	74.458000	3:28:45 PM	1.6500	1.6965	1.7295
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	385	1.05	30.000000	3:56:33 PM	2.6375	2.6388	2.6215
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	423	1.16	-	-	-	-	2.7975
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	501	1.37	502.500000	3:22:53 PM	3.1500	3.1999	3.1635
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	527	1.44	658.500000	2:01:42 PM	2.9500	2.9500	3.0670
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	570	1.56	-	-	-	-	3.0787
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	708	1.94	570.405000	3:33:24 PM	3.2250	3.1735	3.1842
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	711	1.95	10.000000	3:06:28 PM	3.2750	3.3176	3.2828
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	750	2.05	18.100000	2:57:58 PM	3.1750	3.2441	3.4224
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	794	2.17	-	-	-	-	3.5053
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	857	2.35	-	-	-	-	3.6240
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	872	2.39	31.000000	11:50:34 AM	3.7500	3.7500	3.6882
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	930	2.55	-	-	-	-	3.7727

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	955	2.62	-	-	-	-	3.8086
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,107	3.03	-	-	-	-	4.1276
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,109	3.04	-	-	-	-	4.0967
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,229	3.37	46.005000	11:41:36 AM	4.2250	4.1249	4.1921
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,257	3.44	2.000000	3:23:08 PM	4.1500	4.1500	4.3015
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,298	3.55	-	-	-	-	4.4240
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,338	3.66	-	-	-	-	4.4933
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,389	3.80	-	-	-	-	4.5699
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,415	3.87	7.000000	3:54:31 PM	4.5900	4.6057	4.6352
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,468	4.02	7.000000	3:16:29 PM	4.8350	4.8250	4.8404
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,633	4.47	0.250000	10:46:07 AM	5.1000	5.1000	4.9261
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,663	4.55	-	-	-	-	4.9644
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,711	4.68	-	-	-	-	5.0257
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,795	4.91	-	-	-	-	5.1330
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,798	4.92	1112.875000	3:42:26 PM	5.1100	5.1114	5.1132
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,859	5.09	190.000000	2:17:31 PM	5.1350	5.1350	5.1922
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,888	5.17	70.010000	3:26:32 PM	5.2500	5.1700	5.1763
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,984	5.43	-	-	-	-	5.3018
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,182	5.97	-	-	-	-	5.4612
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,213	6.06	2.000000	10:16:09 AM	5.6000	5.6000	5.5880
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,325	6.37	52.000000	11:39:06 AM	5.5750	5.5750	5.5584
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,439	6.68	-	-	-	-	5.5768
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,476	6.78	60.000000	3:40:14 PM	5.7500	5.7167	5.7500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,978	8.15	-	-	-	-	5.7560
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,021	8.27	722.000000	10:42:39 AM	5.6017	5.6017	5.6032
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,040	8.32	-	-	-	-	5.7753
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,222	8.82	-	-	-	-	5.8320
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,396	9.30	25.000000	2:40:33 PM	5.9750	5.9750	5.7414
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,399	9.31	25.000000	11:14:00 AM	5.9000	5.9360	5.8821
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,474	9.51	-	-	-	-	5.9067
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,581	9.80	3313.000000	3:13:00 PM	6.0750	6.0747	6.0629
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,594	9.84	18.000000	9:28:54 AM	6.0000	6.0000	5.9416
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,622	9.92	-	-	-	-	5.9528
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,832	10.49	-	-	-	-	5.9369

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	3,895	10.66	3.000000	11:55:59 AM	6.0500	6.0500	5.9293
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,007	10.97	-	-	-	-	5.8539
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,601	12.60	-	-	-	-	5.8333
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,930	13.50	-	-	-	-	5.7799
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,007	13.71	1.500000	3:32:44 PM	6.2500	6.2500	5.7669
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,295	14.50	-	-	-	-	5.7195
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,526	15.13	-	-	-	-	5.6831
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,616	15.38	-	-	-	-	5.6714
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,685	15.57	5.150000	11:41:58 AM	6.3000	6.0573	5.6365
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,806	15.90	-	-	-	-	5.6460
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,142	16.82	0.155000	11:58:37 AM	5.6400	5.6400	5.6117
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,736	18.44	-	-	-	-	5.5685
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,045	19.29	-	-	-	-	5.5662