

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 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	1	0.00	-	-	-	-	-
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	8	0.02	-	-	-	-	1.2074
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	15	0.04	30.000000	2:47:09 PM	1.2000	1.2000	1.2089
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	22	0.06	6.000000	2:48:46 PM	1.0250	1.0250	1.0448
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	29	0.08	-	-	-	-	1.2101
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	36	0.10	42.570000	3:59:18 PM	1.6000	1.3379	1.1765
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	43	0.12	-	-	-	-	1.1924
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	48	0.13	279.000000	3:38:53 PM	1.4750	1.4754	1.4776
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	50	0.14	138.516000	2:32:43 PM	1.0800	1.4064	1.5000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	57	0.16	122.210000	3:15:29 PM	1.5000	1.4877	1.5000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	64	0.18	3.504000	11:23:28 AM	1.3000	1.3214	1.2250
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	71	0.19	335.261000	3:42:39 PM	1.2700	1.4839	1.4194
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	77	0.21	-	-	-	-	1.9399
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	78	0.21	361.533000	3:50:36 PM	1.5000	1.3466	1.3471
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	85	0.23	896.439900	3:24:51 PM	1.3850	1.4316	1.4214
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	92	0.25	251.256000	3:52:11 PM	1.4900	1.4309	1.4350
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	99	0.27	-	-	-	-	1.4913
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	106	0.29	-	-	-	-	1.5092
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	113	0.31	-	-	-	-	1.5332
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	119	0.33	-	-	-	-	1.7710
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	120	0.33	-	-	-	-	1.5497
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	127	0.35	-	-	-	-	1.5824
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	134	0.37	-	-	-	-	1.5150
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	141	0.39	-	-	-	-	1.7500
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	148	0.41	14.900000	11:03:45 AM	1.6600	1.6077	1.6664
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	153	0.42	-	-	-	-	2.2346
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	155	0.42	531.608000	10:17:28 AM	1.7500	1.7315	1.7125
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	162	0.44	495.259800	3:48:47 PM	1.6900	1.7090	1.7122
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	169	0.46	57.072000	2:30:55 PM	1.6850	1.6948	1.7061
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	176	0.48	211.731500	3:55:40 PM	1.6975	1.6963	1.6955
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	183	0.50	35.813000	2:53:44 PM	1.6950	1.6971	1.7000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	190	0.52	8.000000	3:57:45 PM	1.7000	1.7000	1.7740
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	196	0.54	27.000000	2:45:54 PM	1.7200	1.7200	1.7795
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	201	0.55	268.225000	3:55:08 PM	2.4500	2.5387	2.6000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	203	0.56	6.300000	2:27:50 PM	2.9800	2.9800	2.4898

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 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	204	0.56	-	-	-	-	1.7859
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	211	0.58	-	-	-	-	1.7755
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	232	0.64	-	-	-	-	1.8077
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	239	0.65	-	-	-	-	1.8042
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	246	0.67	25.000000	3:00:28 PM	1.7750	1.7750	1.8007
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	253	0.69	6.500000	10:50:57 AM	1.7505	1.7505	1.7872
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	260	0.71	-	-	-	-	1.8367
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	267	0.73	16.287000	3:46:32 PM	1.7000	1.7000	1.8278
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	270	0.74	58.700000	3:47:06 PM	2.9800	2.8826	2.6886
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	274	0.75	-	-	-	-	1.8453
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	279	0.76	-	-	-	-	2.7115
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	281	0.77	-	-	-	-	1.8637
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	295	0.81	1.000000	3:20:12 PM	3.0350	3.0350	2.8427
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	302	0.83	-	-	-	-	1.9707
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	309	0.85	5.055000	2:32:14 PM	1.8000	1.8000	2.0009
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	323	0.88	-	-	-	-	2.0582
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	330	0.90	-	-	-	-	2.0896
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	337	0.92	-	-	-	-	1.9000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	339	0.93	13.170000	3:16:54 PM	3.0850	2.9639	3.0649
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	344	0.94	42.417000	3:49:20 PM	1.9800	1.9705	1.9478
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	351	0.96	65.705000	3:12:16 PM	1.9450	1.9447	2.3899
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	377	1.03	-	-	-	-	3.0267
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	455	1.25	450.420000	3:19:35 PM	3.6500	3.2480	3.1773
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	481	1.32	100.000000	10:23:43 AM	3.2760	3.2760	3.2400
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	524	1.44	-	-	-	-	3.4100
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	662	1.81	3.545000	3:41:07 PM	3.9750	3.9562	3.3747
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	665	1.82	1.950000	3:26:35 PM	4.5000	3.8910	3.7966
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	704	1.93	-	-	-	-	3.8795
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	748	2.05	-	-	-	-	3.9875
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	811	2.22	-	-	-	-	4.1274
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	826	2.26	11.965000	3:50:16 PM	4.2000	4.2985	4.1611
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	884	2.42	200.215000	3:51:21 PM	4.8250	4.8243	4.8250
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	909	2.49	-	-	-	-	4.3452
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,056	2.89	86.020000	3:22:18 PM	4.8500	4.8972	4.9072
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,061	2.91	-	-	-	-	4.6387

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 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,063	2.91	-	-	-	-	4.6873
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,183	3.24	738.689000	3:37:06 PM	5.4500	4.8063	4.8050
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,211	3.32	5.000000	2:58:44 PM	5.0500	5.0200	5.2109
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,252	3.43	-	-	-	-	5.0395
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,292	3.54	-	-	-	-	5.1111
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,343	3.68	-	-	-	-	5.2021
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,369	3.75	-	-	-	-	5.2928
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,422	3.89	44.787000	3:49:53 PM	5.2500	5.3506	5.7819
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,587	4.35	5.000000	10:49:06 AM	6.0200	6.0200	5.5700
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,617	4.43	0.875000	3:16:16 PM	5.7500	5.7500	5.5992
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,665	4.56	-	-	-	-	5.6670
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,749	4.79	3.000000	10:28:21 AM	5.5300	5.5300	5.7715
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,752	4.80	761.030000	3:15:42 PM	5.7500	5.4323	5.3804
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,813	4.96	65.800000	10:33:38 AM	5.4500	5.4500	5.6178
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,842	5.04	16.180000	3:33:41 PM	5.7300	5.5369	5.9625
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,938	5.31	-	-	-	-	5.9424
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,136	5.85	-	-	-	-	6.0751
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,167	5.93	100.180000	3:57:09 PM	6.3900	6.4049	6.4049
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,279	6.24	650.770000	3:48:38 PM	6.5500	6.3558	6.3698
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,393	6.55	-	-	-	-	6.1680
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,430	6.65	-	-	-	-	5.9822
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,932	8.03	-	-	-	-	6.2651
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,975	8.15	-	-	-	-	5.9156
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,994	8.20	-	-	-	-	6.2722
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,176	8.70	-	-	-	-	6.2930
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,350	9.17	1.200000	9:53:35 AM	6.8000	6.8000	6.2056
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,353	9.18	-	-	-	-	6.2115
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,428	9.39	-	-	-	-	6.3086
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,535	9.68	25.000000	3:39:21 PM	6.3750	6.3750	6.4929
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,548	9.71	-	-	-	-	6.3111
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,576	9.79	2.000000	3:33:37 PM	6.8500	6.8500	6.3118
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,786	10.37	-	-	-	-	6.3054
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,849	10.54	-	-	-	-	6.3017
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,961	10.85	10.000000	10:30:56 AM	6.1500	6.1500	6.2282
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,555	12.47	-	-	-	-	6.2517

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 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,884	13.37	-	-	-	-	6.2308
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,961	13.58	-	-	-	-	6.1914
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,249	14.37	-	-	-	-	6.2717
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,480	15.00	-	-	-	-	6.2529
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,570	15.25	1.200000	3:38:26 PM	7.2500	7.2500	6.2563
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,639	15.44	4.000000	3:12:31 PM	6.3000	6.6350	6.2692
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,760	15.77	-	-	-	-	6.2829
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,096	16.69	0.600000	3:43:20 PM	6.4500	6.4500	6.1545
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,690	18.32	-	-	-	-	6.4292
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,999	19.16	-	-	-	-	6.5172