

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 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	7	0.02	30.000000	11:32:27 AM	1.2000	1.2000	1.1983
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	14	0.04	20.492000	11:24:04 AM	1.0500	1.0619	1.1996
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	21	0.06	-	-	-	-	1.0438
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	28	0.08	40.453000	2:22:01 PM	1.5000	1.5000	1.2007
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	35	0.10	7.000000	10:48:22 AM	1.3500	1.3500	1.1765
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	42	0.12	20.463000	3:47:19 PM	1.1250	1.1297	1.1924
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	47	0.13	2.000000	11:07:04 AM	1.7000	1.7000	1.4776
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	49	0.13	231.214000	3:23:01 PM	1.2250	1.2335	1.3433
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	56	0.15	81.290000	3:06:04 PM	1.5000	1.5000	1.5000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	63	0.17	6.519000	2:10:19 PM	1.3750	1.3423	1.2250
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	70	0.19	461.450000	3:40:47 PM	1.3505	1.3495	1.3500
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	76	0.21	-	-	-	-	1.9399
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	77	0.21	510.187700	3:16:21 PM	1.3500	1.3429	1.3410
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	84	0.23	692.055000	3:10:35 PM	1.3850	1.3923	1.4025
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	91	0.25	185.669500	3:45:28 PM	1.3955	1.3919	1.4350
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	98	0.27	11.546000	2:32:47 PM	1.3850	1.3850	1.4700
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	105	0.29	0.780000	3:12:11 PM	1.6000	1.6000	1.4915
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	112	0.31	-	-	-	-	1.5185
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	118	0.32	-	-	-	-	1.7454
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	119	0.33	-	-	-	-	1.5388
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	126	0.35	-	-	-	-	1.5736
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	133	0.36	10.000000	10:46:36 AM	1.7100	1.7100	1.5150
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	140	0.38	22.000000	10:47:41 AM	1.7100	1.7100	1.7500
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	147	0.40	266.172000	3:32:23 PM	1.7000	1.7000	1.7037
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	152	0.42	-	-	-	-	2.3045
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	154	0.42	0.503000	9:39:57 AM	1.7200	1.7200	1.7125
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	161	0.44	1,513.562800	3:48:49 PM	1.7275	1.7248	1.7231
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	168	0.46	193.660500	3:47:41 PM	1.7500	1.7287	1.7349
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	175	0.48	621.335000	3:24:56 PM	1.7150	1.7602	1.7507
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	182	0.50	217.208000	3:27:18 PM	1.7025	1.6958	1.7000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	189	0.52	-	-	-	-	1.7920
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	195	0.53	1.000000	9:47:20 AM	1.7000	1.7000	1.7970
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	200	0.55	157.694000	3:52:33 PM	2.5350	2.6806	2.6698
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	202	0.55	-	-	-	-	2.5680
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	203	0.56	-	-	-	-	1.8028

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 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	210	0.58	13.500000	11:19:38 AM	1.7000	1.7074	1.7934
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	231	0.63	2.893100	11:30:18 AM	1.6650	1.6650	1.8227
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	238	0.65	-	-	-	-	1.8195
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	245	0.67	-	-	-	-	1.8163
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	252	0.69	-	-	-	-	1.8041
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	259	0.71	-	-	-	-	1.8490
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	266	0.73	3.808000	3:32:57 PM	1.7250	1.7644	1.8410
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	269	0.74	562.044700	3:58:34 PM	2.8750	2.9754	3.0069
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	273	0.75	-	-	-	-	1.8567
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	278	0.76	-	-	-	-	2.7987
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	280	0.77	-	-	-	-	1.8727
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	294	0.81	-	-	-	-	2.8338
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	301	0.82	2.207300	11:31:05 AM	1.7000	1.7000	1.9775
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	308	0.84	5.200000	10:25:18 AM	1.8800	1.8800	2.0074
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	322	0.88	-	-	-	-	2.0645
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	329	0.90	-	-	-	-	2.0955
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	336	0.92	-	-	-	-	1.9000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	338	0.93	211.600000	3:20:04 PM	3.4500	3.1514	3.2246
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	343	0.94	526.644000	3:46:17 PM	1.9750	1.9718	1.9725
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	350	0.96	36.922000	2:43:53 PM	1.9475	1.9492	2.4075
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	376	1.03	-	-	-	-	3.1120
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	454	1.24	31.190000	3:30:36 PM	3.4000	3.3991	3.1780
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	480	1.31	30.380000	2:03:02 PM	3.1000	3.2901	3.2984
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	523	1.43	-	-	-	-	3.4959
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	661	1.81	581.150000	3:55:52 PM	3.7000	3.6974	3.6997
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	664	1.82	250.500000	3:21:49 PM	4.1500	4.1497	4.0603
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	703	1.93	1.000000	2:57:10 PM	3.6000	3.6000	3.9660
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	747	2.05	-	-	-	-	4.0734
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	810	2.22	-	-	-	-	4.2093
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	825	2.26	1.000000	2:57:14 PM	4.0000	4.0000	4.2420
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	883	2.42	28.000000	2:55:12 PM	4.5850	4.6430	4.8256
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	908	2.49	-	-	-	-	4.4208
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,055	2.89	1,793.534000	3:23:25 PM	4.9200	4.9292	4.9021
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,060	2.90	37.900000	2:37:02 PM	5.3100	5.3026	4.7087
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,062	2.91	-	-	-	-	4.7530

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 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,182	3.24	10.000000	3:10:40 PM	5.0150	5.0150	4.8106
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,210	3.31	11.100000	3:43:38 PM	5.2500	5.1220	5.2699
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,251	3.43	-	-	-	-	5.0947
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,291	3.54	-	-	-	-	5.1640
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,342	3.67	-	-	-	-	5.2522
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,368	3.75	38.500000	11:58:17 AM	5.5000	5.5260	5.3372
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,421	3.89	26.123000	3:00:41 PM	5.6000	5.4691	5.7024
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,586	4.34	13.670000	3:07:46 PM	5.7500	5.3835	5.6230
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,616	4.42	5.000000	3:13:01 PM	5.5500	5.5500	5.6552
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,664	4.56	-	-	-	-	5.7257
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,748	4.79	7.000000	3:33:03 PM	5.5000	5.5236	5.8364
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,751	4.79	91.812000	3:50:33 PM	5.3500	5.3756	5.3888
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,812	4.96	35.000000	11:44:00 AM	6.0500	6.0500	5.6873
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,841	5.04	522.434000	3:52:47 PM	6.0000	5.9618	5.9997
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,937	5.30	-	-	-	-	6.0340
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,135	5.85	-	-	-	-	6.2032
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,166	5.93	3.246000	3:41:51 PM	6.1800	6.2152	6.4140
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,278	6.24	71.620000	3:17:01 PM	6.1950	6.4428	6.5505
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,392	6.55	-	-	-	-	6.3322
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,429	6.65	-	-	-	-	5.9819
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,558	7.00	927.000000	3:40:02 PM	6.3250	6.3997	6.5424
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,931	8.03	-	-	-	-	6.4634
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,974	8.14	-	-	-	-	6.1344
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,993	8.19	-	-	-	-	6.4670
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,175	8.69	-	-	-	-	6.4776
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,349	9.17	60.000000	11:53:19 AM	6.4750	6.4750	6.4750
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,352	9.18	7.600000	3:06:19 PM	6.1250	6.0599	6.2802
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,427	9.38	-	-	-	-	6.4705
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,534	9.68	1,000.000000	9:57:22 AM	6.5629	6.5629	6.5319
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,547	9.71	-	-	-	-	6.4587
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,575	9.79	-	-	-	-	6.4560
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,785	10.36	-	-	-	-	6.4242
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,848	10.54	-	-	-	-	6.4127
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,960	10.84	-	-	-	-	6.3317
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,554	12.47	-	-	-	-	6.2929

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	4,883	13.37	-	-	-	-	6.2628
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,960	13.58	-	-	-	-	6.1916
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,248	14.37	-	-	-	-	6.3074
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,479	15.00	-	-	-	-	6.2989
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,569	15.25	-	-	-	-	6.3047
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,638	15.44	0.900000	2:17:47 PM	6.8000	6.5778	6.3185
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,759	15.77	-	-	-	-	6.3345
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,095	16.69	374.000000	2:24:07 PM	6.5000	6.3491	6.3435
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,689	18.31	10.000000	2:25:05 PM	6.1600	6.1600	6.4705
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,998	19.16	-	-	-	-	6.6294