

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	2	0.01	-	-	-	-	-
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	9	0.03	-	-	-	-	1.2795
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	16	0.04	-	-	-	-	1.1845
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	23	0.06	-	-	-	-	1.2801
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	30	0.08	22.000000	3:18:40 PM	1.1750	1.1750	1.3760
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	37	0.10	10.000000	2:49:32 PM	1.0800	1.0850	1.1924
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	42	0.12	2.405000	2:51:36 PM	1.5500	1.4616	1.6664
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	44	0.12	1.000000	9:51:47 AM	1.1000	1.1000	1.3422
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	51	0.14	501.000000	2:24:27 PM	1.5500	1.5001	1.5000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	58	0.16	0.606000	11:31:26 AM	1.5000	1.5000	1.2932
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	65	0.18	86.091000	3:37:13 PM	1.5000	1.3837	1.3971
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	71	0.19	-	-	-	-	2.0045
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	72	0.20	224.560000	3:23:00 PM	1.2000	1.2508	1.2277
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	79	0.22	939.834000	3:38:27 PM	1.4400	1.3247	1.2913
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	86	0.24	312.460000	2:47:58 PM	1.4100	1.4101	1.4065
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	93	0.26	262.794000	3:40:10 PM	1.5000	1.5643	1.5500
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	100	0.27	2.850000	3:20:31 PM	1.4750	1.4750	1.4856
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	107	0.29	-	-	-	-	1.5105
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	113	0.31	-	-	-	-	2.1516
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	114	0.31	90.376000	3:06:50 PM	1.5000	1.5000	1.5000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	121	0.33	4.016000	10:00:22 AM	1.6000	1.6000	1.7000
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	128	0.35	-	-	-	-	1.5308
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	135	0.37	37.361000	11:12:55 AM	1.7150	1.7216	1.7124
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	142	0.39	128.106800	2:47:23 PM	1.7500	1.7530	1.7778
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	147	0.40	-	-	-	-	2.5409
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	149	0.41	0.907000	11:44:01 AM	1.7000	1.7000	1.7125
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	156	0.43	138.802400	3:53:29 PM	1.7550	1.7361	1.7276
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	163	0.45	1.000000	3:11:10 PM	1.8000	1.8000	1.7351
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	170	0.47	35.690000	3:04:54 PM	1.7150	1.7147	1.7382
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	177	0.49	202.717000	2:28:19 PM	1.7550	1.7548	1.7388
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	184	0.50	821.708000	3:07:29 PM	1.8000	1.8253	1.8241
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	190	0.52	3.844000	11:42:09 AM	1.7660	1.7660	1.7821
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	195	0.53	21.583000	3:06:30 PM	2.5700	2.6521	2.7487
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	197	0.54	152.500000	10:40:23 AM	3.1000	3.0952	3.0177
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	198	0.54	2.010000	3:27:58 PM	1.7500	1.7500	1.7876

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	205	0.56	3.122000	2:54:45 PM	1.7500	1.7509	1.7836
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	226	0.62	6.040000	2:58:35 PM	1.7800	1.7800	1.8067
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	233	0.64	-	-	-	-	1.8065
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	240	0.66	-	-	-	-	1.8063
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	247	0.68	-	-	-	-	1.8006
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	254	0.70	-	-	-	-	1.8297
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	261	0.72	-	-	-	-	1.8265
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	264	0.72	224.680000	3:48:53 PM	3.0000	2.9804	3.0078
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	268	0.73	-	-	-	-	1.8379
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	273	0.75	-	-	-	-	2.9703
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	275	0.75	-	-	-	-	1.8385
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	289	0.79	1.000000	10:10:17 AM	3.2000	3.2000	3.1475
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	296	0.81	-	-	-	-	1.8955
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	303	0.83	-	-	-	-	1.9114
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	317	0.87	-	-	-	-	1.9416
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	324	0.89	-	-	-	-	1.9582
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	331	0.91	16.810000	3:43:43 PM	1.9860	1.9860	1.9359
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	333	0.91	1,023.800000	3:36:41 PM	3.0250	3.3361	3.2129
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	338	0.93	19.835000	3:53:45 PM	1.9850	1.9865	1.9710
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	345	0.95	19.420000	2:42:32 PM	1.9850	1.9843	2.0530
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	371	1.02	-	-	-	-	3.2498
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	449	1.23	6.490000	2:30:04 PM	3.1500	3.1500	3.1774
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	475	1.30	4.000000	3:24:00 PM	3.9500	3.9500	3.4692
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	518	1.42	-	-	-	-	3.5986
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	656	1.80	39.710000	3:36:19 PM	3.5200	3.5779	3.7528
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	659	1.80	13.500000	2:13:42 PM	4.2500	3.9324	4.0455
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	698	1.91	1.000000	3:57:10 PM	4.2500	4.2500	4.0257
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	742	2.03	-	-	-	-	4.1263
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	805	2.20	-	-	-	-	4.2550
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	820	2.25	3.000000	3:18:51 PM	4.8300	4.8300	4.2859
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	878	2.40	-	-	-	-	4.8285
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	903	2.47	-	-	-	-	4.4553
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	1,050	2.88	750.168000	3:48:12 PM	4.9550	4.9500	4.9644
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,055	2.89	-	-	-	-	4.7415
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,057	2.89	-	-	-	-	4.7699

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	1,177	3.22	10.590000	3:35:29 PM	5.0000	4.7765	4.8082
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,205	3.30	-	-	-	-	5.3424
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,246	3.41	-	-	-	-	5.0976
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,286	3.52	-	-	-	-	5.1637
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,337	3.66	-	-	-	-	5.2480
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,363	3.73	-	-	-	-	5.3153
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,416	3.88	34.140000	2:54:23 PM	5.3500	5.3455	5.7000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,581	4.33	-	-	-	-	5.6046
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,611	4.41	1.000000	11:00:44 AM	5.5500	5.5500	5.6380
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,659	4.54	-	-	-	-	5.7031
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,743	4.77	1.000000	9:53:44 AM	5.5000	5.5000	5.8092
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,746	4.78	260.587000	3:51:14 PM	5.3000	5.3053	5.3000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,807	4.95	-	-	-	-	5.7192
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,836	5.03	10.565000	3:57:17 PM	5.7800	5.7774	5.9818
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,932	5.29	-	-	-	-	5.9994
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,130	5.83	-	-	-	-	6.1588
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,161	5.92	-	-	-	-	6.4884
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,273	6.22	65.000000	3:35:42 PM	6.1600	6.1600	6.2468
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,387	6.54	-	-	-	-	6.2866
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,424	6.64	-	-	-	-	6.0788
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,553	6.99	28.400000	3:58:35 PM	6.4400	6.4066	6.4158
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,926	8.01	-	-	-	-	6.4192
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,969	8.13	-	-	-	-	6.2191
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,988	8.18	-	-	-	-	6.4221
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,170	8.68	-	-	-	-	6.4306
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,344	9.16	-	-	-	-	6.4844
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,347	9.16	-	-	-	-	6.3416
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,422	9.37	-	-	-	-	6.4253
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,529	9.66	-	-	-	-	6.3044
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,542	9.70	-	-	-	-	6.4157
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,570	9.77	-	-	-	-	6.4135
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,780	10.35	-	-	-	-	6.3955
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,843	10.52	-	-	-	-	6.3900
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,955	10.83	-	-	-	-	6.3431
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,549	12.45	-	-	-	-	6.3376

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	4,878	13.36	-	-	-	-	6.3333
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,955	13.57	-	-	-	-	6.2925
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,243	14.36	-	-	-	-	6.3816
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,474	14.99	-	-	-	-	6.3887
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,564	15.23	-	-	-	-	6.3940
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,633	15.42	-	-	-	-	6.4038
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,754	15.75	-	-	-	-	6.4159
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,090	16.67	27.230000	3:48:07 PM	6.3200	6.4082	6.4098
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,684	18.30	-	-	-	-	6.5407
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,993	19.15	-	-	-	-	6.7352