

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 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	1	0.00	-	-	-	-	-
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	7	0.02	-	-	-	-	4.4387
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	8	0.02	-	-	-	-	2.0145
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	15	0.04	59.015000	2:24:04 PM	1.7250	1.7250	2.0152
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	22	0.06	88.304000	3:36:47 PM	1.7500	2.0186	2.1179
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	29	0.08	12.986000	3:38:07 PM	1.9000	2.6335	1.9091
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	36	0.10	52.833000	3:04:00 PM	1.9500	2.1806	1.9251
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	41	0.11	-	-	-	-	4.4608
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	43	0.12	1.100000	3:26:22 PM	2.2500	2.2500	2.0855
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	50	0.14	2.010000	10:10:54 AM	2.2000	2.2000	2.1182
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	57	0.16	405.682000	3:10:23 PM	2.5000	2.4014	2.3247
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	64	0.18	5.070000	10:25:32 AM	2.1500	2.1951	2.2400
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	71	0.19	743.590000	3:28:42 PM	2.2000	2.3524	2.2000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	78	0.21	8.000000	11:43:07 AM	2.2950	2.2981	2.2980
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	84	0.23	128.283000	2:56:40 PM	2.9500	2.2565	2.1951
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	89	0.24	1,462.185000	3:51:43 PM	4.5875	4.4528	4.4542
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	91	0.25	299.210000	3:27:33 PM	4.8000	4.4945	4.4220
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	92	0.25	359.888000	3:45:50 PM	2.2600	2.2765	2.2822
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	99	0.27	2.808000	3:18:05 PM	2.3000	2.2901	2.4375
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	106	0.29	-	-	-	-	2.5075
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	113	0.31	3.310000	11:36:39 AM	2.3000	2.2973	2.3000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	120	0.33	-	-	-	-	2.6432
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	127	0.35	40.235000	3:13:12 PM	2.8500	2.9991	2.8118
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	134	0.37	1.211000	3:02:32 PM	2.8750	2.8750	2.8075
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	141	0.39	-	-	-	-	2.8610
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	148	0.41	-	-	-	-	2.9433
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	155	0.42	-	-	-	-	3.2750
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	158	0.43	1,263.420700	3:30:07 PM	4.9450	4.6710	4.7514
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	162	0.44	6.055000	2:08:56 PM	3.2800	3.2800	3.2765
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	167	0.46	-	-	-	-	4.6281
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	169	0.46	66.684000	3:47:56 PM	3.3650	3.3650	3.3436
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	183	0.50	473.000000	3:19:11 PM	4.9250	4.8554	4.8406
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	183	0.50	235.432000	3:44:12 PM	3.3760	3.3972	3.3900
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	190	0.52	-	-	-	-	3.2759
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	197	0.54	-	-	-	-	3.2936

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 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	211	0.58	-	-	-	-	2.7500
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	218	0.60	10.146000	2:48:12 PM	3.0750	3.0975	3.3468
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	225	0.62	5.281000	10:58:00 AM	3.9000	3.9000	3.3646
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	227	0.62	333.011700	3:27:40 PM	5.0000	4.7326	4.6483
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	232	0.64	-	-	-	-	3.3823
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	239	0.65	-	-	-	-	3.4001
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	265	0.73	-	-	-	-	4.7037
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	274	0.75	-	-	-	-	3.4890
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	281	0.77	-	-	-	-	3.5237
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	288	0.79	-	-	-	-	3.5585
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	295	0.81	-	-	-	-	3.5934
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	302	0.83	-	-	-	-	3.6263
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	309	0.85	-	-	-	-	3.6352
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	316	0.87	-	-	-	-	3.7542
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	323	0.88	10.340000	3:06:41 PM	3.8050	3.8027	3.7628
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	330	0.90	68.506000	3:06:54 PM	3.7150	3.7064	3.8262
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	337	0.92	3.070000	9:55:08 AM	3.7000	3.7000	3.7740
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	343	0.94	315.030000	3:45:22 PM	4.5500	4.5807	4.5502
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	344	0.94	-	-	-	-	3.8043
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	351	0.96	6.330000	3:03:12 PM	3.8250	3.8246	3.8530
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	369	1.01	42.230000	11:47:39 AM	4.6000	4.5991	4.7826
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	412	1.13	-	-	-	-	4.7950
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	550	1.51	1,353.243000	3:57:33 PM	4.9500	5.0707	5.0443
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	553	1.51	1,391.490000	3:49:52 PM	5.0800	5.0628	5.0687
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	592	1.62	52.250000	3:39:10 PM	5.2700	5.2392	5.1261
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	636	1.74	-	-	-	-	4.9326
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	699	1.91	-	-	-	-	4.9713
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	714	1.96	29.961934	3:21:19 PM	5.2350	5.1709	4.9889
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	772	2.11	20.486000	3:12:25 PM	5.2000	5.2061	4.7030
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	797	2.18	-	-	-	-	5.0332
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	944	2.59	22.250000	3:34:32 PM	5.2250	5.0067	4.8130
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	949	2.60	1.000000	11:25:22 AM	5.2000	5.2000	5.1303
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	951	2.60	-	-	-	-	5.1317
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,071	2.93	89.863000	3:52:30 PM	5.5000	5.2452	5.1350
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,099	3.01	7.200000	3:39:21 PM	5.3250	5.3069	5.2331

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 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,140	3.12	-	-	-	-	5.2555
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,180	3.23	-	-	-	-	5.2838
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,231	3.37	-	-	-	-	5.3320
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,247	3.41	483.180000	3:47:14 PM	5.1750	5.1494	5.1150
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,257	3.44	30.268000	3:47:00 PM	5.2250	5.4482	5.2552
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,310	3.59	22.500000	3:40:08 PM	5.3000	5.3222	5.5324
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,475	4.04	-	-	-	-	5.4924
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,505	4.12	2.000000	3:37:12 PM	5.6300	5.6300	5.5123
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,553	4.25	-	-	-	-	5.5473
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,637	4.48	-	-	-	-	5.6066
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,640	4.49	8.000000	3:15:24 PM	5.8500	5.8594	5.7483
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,701	4.66	1.200000	11:22:54 AM	5.9050	5.9050	5.7184
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,730	4.74	4.800000	3:59:50 PM	6.0000	5.9143	5.6875
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,826	5.00	-	-	-	-	5.7398
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,024	5.54	-	-	-	-	5.8670
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,055	5.63	0.050000	3:11:01 PM	6.3000	6.3000	5.8725
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,167	5.93	27.000000	3:42:53 PM	6.2100	6.2065	5.9646
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,281	6.25	-	-	-	-	5.9916
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,318	6.35	1,217.000000	3:55:58 PM	6.3000	6.2638	6.2927
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,447	6.70	-	-	-	-	5.9802
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,820	7.72	-	-	-	-	6.1831
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,863	7.84	-	-	-	-	6.1955
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,882	7.89	-	-	-	-	6.2017
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,064	8.39	-	-	-	-	6.2514
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,238	8.87	0.158182	2:23:27 PM	6.6000	6.6000	6.0768
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,241	8.87	-	-	-	-	6.1638
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,316	9.08	-	-	-	-	6.3165
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,423	9.37	28.000000	3:44:50 PM	6.5200	6.5232	6.0879
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,436	9.41	-	-	-	-	6.3407
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,464	9.48	-	-	-	-	6.3463
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,578	9.80	2,270.546000	3:58:46 PM	6.6000	6.5537	6.5834
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,674	10.06	-	-	-	-	6.3877
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,737	10.23	-	-	-	-	6.3974
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,849	10.54	-	-	-	-	6.4148
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,443	12.16	-	-	-	-	6.4941

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	4,772	13.07	-	-	-	-	6.5282
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,849	13.28	20.850000	3:14:05 PM	6.7750	6.7750	6.4495
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,137	14.06	-	-	-	-	6.5708
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,368	14.70	-	-	-	-	6.6006
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,458	14.94	-	-	-	-	6.6125
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,527	15.13	-	-	-	-	6.6209
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,648	15.46	-	-	-	-	6.6350
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,984	16.38	-	-	-	-	6.6784
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,578	18.01	-	-	-	-	6.6899
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,887	18.86	-	-	-	-	6.7058