

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 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1	0.00	-	-	-	-	-
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	2	0.01	-	-	-	-	-
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	9	0.03	-	-	-	-	2.1629
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	16	0.04	-	-	-	-	2.1183
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	23	0.06	3.000000	2:17:31 PM	2.1250	1.9250	1.9909
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	30	0.08	-	-	-	-	2.0976
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	35	0.10	-	-	-	-	4.3635
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	37	0.10	0.500000	3:09:21 PM	2.1750	2.1750	2.1972
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	44	0.12	-	-	-	-	2.5875
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	51	0.14	59.406000	3:22:53 PM	2.0500	2.2163	2.3678
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452	-	11/10/2021	11/9/2022	58	0.16	-	-	-	-	2.3222
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461	-	11/17/2021	11/16/2022	65	0.18	125.988000	3:03:29 PM	2.3250	2.3191	2.3718
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470	-	11/24/2021	11/23/2022	72	0.20	0.300000	3:56:38 PM	2.3050	2.3050	2.2905
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488	-	12/1/2021	11/29/2022	78	0.21	-	-	-	-	2.2154
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	83	0.23	1,978.277000	3:55:33 PM	4.3300	4.2991	4.2879
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	85	0.23	-	-	-	-	4.4800
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497	-	12/7/2021	12/7/2022	86	0.24	152.990000	3:45:01 PM	2.2950	2.3539	2.3236
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503	-	12/15/2021	12/14/2022	93	0.26	565.246000	2:20:30 PM	2.3150	2.3150	2.3150
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	100	0.27	6.039000	3:16:35 PM	2.3100	2.3100	2.5549
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	107	0.29	-	-	-	-	2.3000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	114	0.31	-	-	-	-	2.6918
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	121	0.33	5.000000	11:36:26 AM	3.0500	3.0500	2.8159
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	128	0.35	-	-	-	-	2.8445
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	135	0.37	-	-	-	-	2.9050
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	142	0.39	6.728000	2:17:48 PM	3.2750	3.3595	2.9815
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	149	0.41	118.733000	3:55:50 PM	3.4000	3.3887	3.3603
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	152	0.42	577.344000	3:56:55 PM	4.6500	4.5312	4.5361
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	156	0.43	18.282000	3:49:31 PM	3.6000	3.3132	3.2726
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	161	0.44	-	-	-	-	4.5612
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	163	0.45	-	-	-	-	3.3436
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	177	0.49	126.400000	3:38:38 PM	4.5500	4.6051	4.6497
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	177	0.49	74.337300	3:50:40 PM	3.4250	3.3977	3.3900
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	184	0.50	572.835440	2:39:02 PM	3.5500	3.5782	3.5697
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	191	0.52	-	-	-	-	3.3987

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	205	0.56	2.000000	10:03:28 AM	3.0000	3.0000	2.9256
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	212	0.58	-	-	-	-	3.4780
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	219	0.60	-	-	-	-	3.5044
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	221	0.61	111.820000	3:36:45 PM	4.4800	4.5977	4.7786
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	226	0.62	-	-	-	-	3.5308
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	233	0.64	-	-	-	-	3.5573
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	259	0.71	-	-	-	-	4.6462
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	268	0.73	-	-	-	-	3.6894
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	275	0.75	4.077000	2:58:14 PM	3.3500	3.3500	3.8000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	282	0.77	-	-	-	-	3.7368
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	289	0.79	-	-	-	-	3.7586
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	296	0.81	-	-	-	-	3.7793
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	303	0.83	28.545000	3:22:50 PM	3.8150	3.7522	3.7868
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	310	0.85	25.707000	3:34:18 PM	3.6900	3.6895	4.0756
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	317	0.87	4.674000	3:08:18 PM	3.7500	3.7281	3.8663
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	324	0.89	-	-	-	-	3.8500
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	331	0.91	0.500000	11:32:52 AM	3.6000	3.6000	3.5107
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	337	0.92	12.077200	2:43:40 PM	4.7350	4.6521	4.6160
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	338	0.93	-	-	-	-	3.8929
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	345	0.95	10.500000	2:24:29 PM	3.9650	3.9650	3.9727
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	363	0.99	38.030000	3:10:45 PM	4.6850	4.6025	4.8071
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	406	1.11	-	-	-	-	4.7677
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	544	1.49	37.355000	3:56:07 PM	5.2000	4.9419	4.9722
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	547	1.50	5.400000	2:47:55 PM	4.9200	4.9704	4.9139
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	586	1.60	6.000000	10:53:50 AM	5.3500	5.3500	5.0654
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	630	1.73	-	-	-	-	4.9551
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	693	1.90	-	-	-	-	5.0078
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	708	1.94	26.700000	2:24:41 PM	4.9000	4.9000	5.0250
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	766	2.10	-	-	-	-	4.8383
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	791	2.17	-	-	-	-	5.0941
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	938	2.57	3.000000	2:14:36 PM	4.8750	4.8750	4.9091
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	943	2.58	-	-	-	-	5.2321
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	945	2.59	-	-	-	-	5.2339
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,065	2.92	20.275000	2:58:25 PM	5.1050	5.0813	5.0589

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 3 5/8 09/09/25	FXTN 10-60	PIBD10251608	3.6250	9/9/2015	9/9/2025	1,093	2.99	30.000000	11:14:34 AM	5.1000	5.1000	5.3719
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,134	3.11	-	-	-	-	5.4057
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,174	3.21	-	-	-	-	5.4421
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,225	3.35	-	-	-	-	5.4953
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,241	3.40	14.000000	10:21:29 AM	5.3450	5.3450	5.3754
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,251	3.43	12.214000	2:29:21 PM	5.2000	5.2772	5.3199
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,304	3.57	45.470000	11:18:55 AM	5.2000	5.2374	5.5112
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,469	4.02	0.150000	2:37:07 PM	6.5250	6.5250	5.7099
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,499	4.10	15.000000	3:59:50 PM	6.4250	6.4250	6.2499
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,547	4.24	-	-	-	-	5.7702
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,631	4.47	1.530000	9:57:37 AM	6.2000	6.2000	5.8353
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,634	4.47	3.005000	11:37:32 AM	6.4000	5.7344	6.3432
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,695	4.64	250.000000	11:32:23 AM	5.6000	5.6000	5.6508
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,724	4.72	-	-	-	-	5.9157
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,820	4.98	-	-	-	-	5.9815
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	2,003	5.48	1,276.647000	3:59:11 PM	6.2600	6.2733	6.2866
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,018	5.53	-	-	-	-	6.0951
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,049	5.61	3.000000	9:47:16 AM	6.4000	6.4000	6.1048
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,161	5.92	10.000000	10:00:35 AM	6.4500	6.4500	5.9523
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,275	6.23	-	-	-	-	6.2131
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,312	6.33	65.500000	3:54:20 PM	6.3025	6.3798	6.3613
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,441	6.68	-	-	-	-	6.2303
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,814	7.70	0.490000	10:49:42 AM	6.4000	6.4000	6.3942
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,857	7.82	-	-	-	-	6.4069
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,876	7.87	-	-	-	-	6.4130
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,058	8.37	-	-	-	-	6.4668
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,232	8.85	0.813836	10:45:06 AM	6.6850	6.6850	6.2485
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,235	8.86	3.000000	9:50:58 AM	6.6200	6.6200	6.4749
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,310	9.06	-	-	-	-	6.5381
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,417	9.36	450.000000	3:12:19 PM	6.4300	6.6511	6.4899
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,430	9.39	-	-	-	-	6.5597
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,458	9.47	-	-	-	-	6.5647
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,572	9.78	299.801000	3:39:31 PM	6.6150	6.6150	6.6149
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,668	10.04	-	-	-	-	6.6011

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	3,731	10.22	-	-	-	-	6.6068
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,843	10.52	-	-	-	-	6.6169
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,437	12.15	-	-	-	-	6.6690
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,766	13.05	-	-	-	-	6.6980
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,843	13.26	18.400000	3:11:25 PM	6.5750	6.6454	6.6993
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,131	14.05	-	-	-	-	6.7497
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,362	14.68	-	-	-	-	6.7931
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,452	14.93	-	-	-	-	6.8102
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,521	15.12	0.059025	2:56:40 PM	6.9000	6.9000	6.8232
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,642	15.45	-	-	-	-	6.8461
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,978	16.37	-	-	-	-	6.9121
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,572	17.99	-	-	-	-	6.9968
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,881	18.84	-	-	-	-	7.0001