

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	5	0.01	-	-	-	-	3.9649
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	12	0.03	-	-	-	-	4.1605
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	19	0.05	-	-	-	-	4.3055
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	26	0.07	2.200000	11:11:01 AM	3.9500	4.1750	4.1906
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	33	0.09	5.000000	11:50:24 AM	3.9025	3.9025	3.9751
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	40	0.11	46.538000	3:34:57 PM	3.6750	3.6910	3.7279
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	47	0.13	-	-	-	-	4.0691
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	54	0.15	33.000000	11:43:47 AM	3.7250	3.7136	3.7350
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	61	0.17	4.018000	11:30:50 AM	3.8500	3.8500	3.9532
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	64	0.18	2,269.110000	3:53:26 PM	4.1050	4.1660	4.1546
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	68	0.19	200.940000	3:34:17 PM	3.9150	3.9537	3.9792
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	73	0.20	-	-	-	-	4.5985
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	75	0.21	-	-	-	-	4.9158
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	82	0.23	113.430000	3:46:46 PM	4.0600	4.0469	4.0983
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	89	0.24	561.641900	3:54:25 PM	4.8500	4.7775	4.7775
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	89	0.24	140.277000	3:39:11 PM	4.0500	4.0548	4.0542
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	96	0.26	0.504000	3:09:20 PM	4.0500	4.0500	4.0583
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	103	0.28	2.303000	3:33:19 PM	4.0250	4.0196	4.0589
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	110	0.30	0.610000	-	-	-	4.2941
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	117	0.32	-	-	-	-	4.3469
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	124	0.34	475.739000	3:44:36 PM	4.1505	4.1622	4.1502
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	131	0.36	301.055000	3:46:35 PM	4.2500	4.1504	4.1500
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	133	0.36	206.670000	3:07:20 PM	4.9900	4.7675	5.0095
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	138	0.38	54.774000	2:38:38 PM	4.4750	4.4750	4.4749
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	145	0.40	1.507000	2:10:00 PM	4.7250	4.7250	4.5589
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	152	0.42	-	-	-	-	4.6974
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	159	0.44	0.509000	3:10:19 PM	4.8000	4.8000	4.8642
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	166	0.45	-	-	-	-	4.9967
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	171	0.47	-	-	-	-	5.0275
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	173	0.47	12.454000	2:51:09 PM	4.8650	4.8468	4.8750
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	180	0.49	513.875000	3:48:34 PM	4.8750	4.8746	4.8737
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	187	0.51	-	-	-	-	4.8246
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	194	0.53	-	-	-	-	4.8404
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	201	0.55	2.010000	10:07:43 AM	5.0000	5.0000	4.8563
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	208	0.57	-	-	-	-	4.8720
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	215	0.59	-	-	-	-	4.8881

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 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	222	0.61	-	-	-	-	4.9040
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	229	0.63	-	-	-	-	4.9198
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	236	0.65	-	-	-	-	4.9750
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	243	0.67	3.070000	2:14:31 PM	4.9000	4.9000	4.9480
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	249	0.68	35.459000	3:19:23 PM	4.9500	5.0106	5.0346
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	250	0.68	-	-	-	-	4.9674
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	257	0.70	-	-	-	-	4.9833
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	275	0.75	31.500000	11:29:39 AM	5.0000	5.0000	5.2787
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	318	0.87	-	-	-	-	5.3504
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	320	0.88	4.149000	2:14:20 PM	4.9500	4.9500	5.0625
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	334	0.91	10.347000	11:37:44 AM	4.9000	4.9000	5.0673
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	341	0.93	-	-	-	-	5.3257
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	348	0.95	19.151100	3:48:31 PM	5.0751	5.0764	5.0780
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	355	0.97	68.494000	3:49:58 PM	5.0750	5.0532	5.0985
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	456	1.25	315.255000	3:39:40 PM	5.7300	5.7059	5.7354
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	459	1.26	677.440000	3:55:09 PM	5.9100	5.9240	5.9177
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	498	1.36	93.520000	11:40:36 AM	5.9500	5.9259	5.9014
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	542	1.48	-	-	-	-	5.6447
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	605	1.66	-	-	-	-	5.7219
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	620	1.70	30.500000	2:37:45 PM	5.9500	5.9738	6.0901
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	678	1.86	4.951000	2:54:22 PM	5.7250	5.7563	5.9677
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	703	1.93	-	-	-	-	5.8419
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	850	2.33	4.000000	2:42:09 PM	5.9500	5.9500	5.8606
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	855	2.34	64.400000	3:14:03 PM	5.7250	5.9458	5.8913
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	857	2.35	-	-	-	-	5.9730
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	977	2.68	514.882000	3:54:17 PM	6.3200	5.8889	5.8944
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,005	2.75	5.640000	2:38:51 PM	6.2000	6.2000	6.3292
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,046	2.86	-	-	-	-	6.1215
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,086	2.97	-	-	-	-	6.1493
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,137	3.11	-	-	-	-	6.1768
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,153	3.16	5.500000	2:39:32 PM	6.2500	6.2500	6.2086
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,163	3.18	27.800000	2:46:48 PM	6.2500	6.2500	6.2696
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,216	3.33	19.047000	3:17:33 PM	6.1750	6.2144	6.4146
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,381	3.78	22.740000	3:57:55 PM	6.2500	6.2761	6.3632
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,411	3.86	0.500000	3:20:21 PM	6.2500	6.2500	6.3099
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,459	4.00	-	-	-	-	6.3331

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 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,543	4.23	5.000000	10:28:10 AM	6.2500	6.2500	6.3634
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,546	4.23	196.670000	3:55:19 PM	6.3100	6.2560	6.2755
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,607	4.40	1.400000	3:07:25 PM	6.4800	6.4800	6.4534
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,636	4.48	-	-	-	-	6.5215
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,732	4.74	1,004.414500	3:58:43 PM	6.3300	6.3325	6.3342
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,915	5.24	874.587000	3:54:36 PM	6.2500	6.3028	6.3052
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,930	5.28	-	-	-	-	6.5242
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,961	5.37	6.600000	2:56:24 PM	6.4500	6.4727	6.4411
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,073	5.68	7.850000	2:57:21 PM	6.5000	6.5000	6.5291
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,187	5.99	-	-	-	-	6.5698
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,224	6.09	278.500000	3:17:40 PM	6.4600	6.4996	6.5020
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,353	6.44	59.100000	3:58:10 PM	6.6500	6.6500	6.6347
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,500	6.85	-	-	-	-	6.8647
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,726	7.46	-	-	-	-	6.6995
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,769	7.58	-	-	-	-	6.7901
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,788	7.63	-	-	-	-	6.7127
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,970	8.13	-	-	-	-	6.7514
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,144	8.61	225.000000	3:09:23 PM	6.8000	6.7478	6.7375
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,147	8.62	1.500000	10:32:29 AM	6.6000	6.6000	7.0452
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,222	8.82	-	-	-	-	6.7988
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,329	9.11	83.800000	-	-	-	6.7727
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,342	9.15	-	-	-	-	6.8459
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,370	9.23	-	-	-	-	6.8241
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,484	9.54	300.800000	2:45:53 PM	6.7500	6.7350	6.7200
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,568	9.77	33.000000	11:41:43 AM	6.7400	6.6305	6.7436
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,580	9.80	-	-	-	-	6.9183
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,603	9.86	4.000000	2:40:51 PM	6.7000	6.7000	6.7143
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,643	9.97	-	-	-	-	7.0352
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,755	10.28	-	-	-	-	6.8840
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,349	11.91	515.800000	3:55:52 PM	7.0000	6.9463	7.0000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,678	12.81	-	-	-	-	7.0162
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,755	13.02	575.175000	3:53:40 PM	7.0000	7.0124	7.0092
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,043	13.81	-	-	-	-	7.0598
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,274	14.44	-	-	-	-	7.0817
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,364	14.69	-	-	-	-	7.0898
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,433	14.88	42.530000	3:16:55 PM	6.9000	6.9005	7.0503

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 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,554	15.21	-	-	-	-	7.1081
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,890	16.13	-	-	-	-	7.1251
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,484	17.75	-	-	-	-	7.2810
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,793	18.60	-	-	-	-	7.2200
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,290	19.96	25.000000	3:50:38 PM	6.9900	6.9900	7.1801