

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	1	0.00	-	-	-	-	-
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010	-	6/22/2022	12/21/2022	8	0.02	-	-	-	-	4.1163
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	15	0.04	-	-	-	-	4.2138
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	22	0.06	128.144000	3:19:44 PM	2.7500	2.8587	4.1117
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	29	0.08	-	-	-	-	3.9860
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	36	0.10	13.220000	2:55:12 PM	4.0000	4.0000	3.7250
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	43	0.12	-	-	-	-	4.0593
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	50	0.14	25.738000	2:47:56 PM	3.6750	3.6780	3.7350
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	57	0.16	70.812000	2:38:36 PM	4.0500	4.0594	3.9961
RPG 3 4/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	60	0.16	15.000000	10:30:26 AM	4.1250	4.1250	4.1120
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	64	0.18	32.271000	3:45:11 PM	3.9250	3.9352	3.9599
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	69	0.19	-	-	-	-	4.5799
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	71	0.19	10.080000	3:01:51 PM	4.2000	4.2000	5.0384
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	78	0.21	103.028000	2:54:15 PM	4.0650	4.0590	4.0742
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	85	0.23	103.750000	3:52:57 PM	4.7500	4.7973	4.8457
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	85	0.23	126.973000	3:46:44 PM	4.0550	4.0614	4.0733
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	92	0.25	121.957000	3:04:06 PM	4.0600	4.1055	4.1255
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	99	0.27	5.673000	3:32:37 PM	4.0600	4.0611	4.0589
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	106	0.29	-	-	-	-	4.2819
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	113	0.31	75.140000	3:38:22 PM	4.1000	4.1000	4.1110
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	120	0.33	6.500000	11:04:11 AM	4.1000	4.1000	4.1347
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	127	0.35	-	-	-	-	4.1500
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	129	0.35	13.153000	3:22:30 PM	4.8000	4.8043	4.9015
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	134	0.37	0.400000	2:16:14 PM	4.1000	4.1000	4.4628
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	141	0.39	-	-	-	-	4.5341
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	148	0.41	-	-	-	-	4.6421
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	155	0.42	-	-	-	-	4.8642
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	162	0.44	435.089000	3:47:49 PM	4.8950	4.7995	4.7925
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	167	0.46	-	-	-	-	5.0130
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	169	0.46	18.125000	3:34:01 PM	4.8250	4.8605	5.0438
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	176	0.48	144.393000	3:31:06 PM	4.8750	4.8690	4.8730
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	183	0.50	-	-	-	-	4.8139
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	190	0.52	-	-	-	-	4.8231
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	197	0.54	-	-	-	-	4.8323

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 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	204	0.56	0.562000	10:26:37 AM	4.4000	4.4000	4.8414
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	211	0.58	13.300000	11:10:20 AM	4.9000	4.9000	4.8508
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	218	0.60	-	-	-	-	4.8600
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	225	0.62	-	-	-	-	4.8692
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	232	0.64	1.800000	2:02:44 PM	4.9250	4.9250	4.9750
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	239	0.65	-	-	-	-	4.8852
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	245	0.67	369.690000	3:37:01 PM	5.2900	5.0686	5.0536
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	246	0.67	-	-	-	-	4.8968
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	253	0.69	-	-	-	-	4.9060
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	271	0.74	138.000000	2:39:28 PM	5.3200	5.2284	5.2266
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	314	0.86	-	-	-	-	5.3299
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	316	0.87	211.118000	11:06:58 AM	4.9050	4.9049	4.9050
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	330	0.90	0.200000	2:28:27 PM	4.9000	4.9000	5.0337
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	337	0.92	-	-	-	-	5.2166
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	344	0.94	23.908000	9:57:47 AM	5.0750	5.0750	5.0675
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	351	0.96	317.914000	3:47:28 PM	5.1000	5.0906	5.0989
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	452	1.24	209.529000	3:46:56 PM	5.7500	5.7255	5.7530
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	455	1.25	109.929000	3:40:12 PM	5.8000	5.7921	5.8624
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	494	1.35	-	-	-	-	5.9069
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	538	1.47	18.200000	2:07:10 PM	6.0000	6.0000	5.6112
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	601	1.65	1.500000	9:59:03 AM	5.8000	5.8000	5.6849
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	616	1.69	57.400000	2:34:49 PM	5.9750	5.9767	5.9379
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	674	1.85	84.230000	3:47:54 PM	5.8500	5.8541	5.8755
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	699	1.91	-	-	-	-	5.7995
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	846	2.32	16.500000	11:18:06 AM	5.8000	5.8000	5.9208
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	851	2.33	120.600000	3:36:10 PM	5.9900	5.8701	5.8732
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	853	2.34	-	-	-	-	5.9322
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	973	2.66	272.872000	3:50:24 PM	6.0000	5.9958	5.9957
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,001	2.74	68.006181	3:58:34 PM	6.0500	6.2075	6.0866
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,042	2.85	-	-	-	-	6.0821
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,082	2.96	-	-	-	-	6.1114
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,133	3.10	-	-	-	-	6.1422
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,149	3.15	14.000000	3:53:07 PM	6.1250	6.1357	6.2103
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,159	3.17	56.330000	11:57:36 AM	6.1000	6.1174	6.2007

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 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,212	3.32	250.000000	3:49:56 PM	6.2050	6.0802	6.1410
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,377	3.77	6.670000	3:26:31 PM	6.2700	6.3193	6.3194
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,407	3.85	3.570000	2:49:43 PM	6.2500	6.2444	6.2898
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,455	3.98	-	-	-	-	6.3156
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,539	4.21	1.000000	3:57:15 PM	6.2500	6.2500	6.3510
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,542	4.22	70.810000	3:31:49 PM	6.2500	6.2740	6.2877
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,603	4.39	2.584200	11:34:35 AM	6.4000	6.4000	6.4226
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,632	4.47	14.898000	3:11:21 PM	6.2500	6.3591	6.2633
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,728	4.73	10.650000	3:33:08 PM	6.3500	6.3503	6.3307
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,911	5.23	251.601000	3:48:07 PM	6.3300	6.3235	6.5000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,926	5.27	-	-	-	-	6.5220
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,957	5.36	1.257000	11:35:00 AM	6.4750	6.4651	6.4438
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,069	5.67	13.710000	3:23:13 PM	6.5500	6.5079	6.5300
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,183	5.98	-	-	-	-	6.5869
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,220	6.08	584.060000	3:57:19 PM	6.5000	6.5296	6.5163
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,349	6.43	0.330000	9:35:16 AM	6.3850	6.3850	6.7055
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,496	6.83	-	-	-	-	6.8645
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,722	7.45	-	-	-	-	6.7324
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,765	7.57	-	-	-	-	6.7977
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,784	7.62	-	-	-	-	6.7475
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,966	8.12	-	-	-	-	6.7917
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,140	8.60	49.057000	3:54:27 PM	6.7000	6.6359	6.7355
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,143	8.61	-	-	-	-	7.0060
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,218	8.81	-	-	-	-	6.8472
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,325	9.10	-	-	-	-	6.7523
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,338	9.14	-	-	-	-	6.8464
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,366	9.22	1.370000	11:16:47 AM	6.8650	6.8650	6.8763
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,480	9.53	16.700000	3:00:13 PM	6.8000	6.7816	6.7942
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,564	9.76	100.000000	3:58:53 PM	6.8750	6.8750	6.8305
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,576	9.79	-	-	-	-	6.9546
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,599	9.85	-	-	-	-	7.0000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,639	9.96	5.450000	10:27:55 AM	6.9050	6.9050	7.0378
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,751	10.27	1.500000	3:05:37 PM	6.9550	6.9550	6.9405
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,345	11.90	1,193.560000	3:33:34 PM	7.0750	7.0576	7.0563

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	4,674	12.80	243.700000	2:25:00 PM	6.9300	6.9924	7.0015
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,751	13.01	20.000000	3:46:11 PM	7.0150	6.9950	7.0114
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,039	13.80	-	-	-	-	7.0766
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,270	14.43	0.500000	3:53:49 PM	7.1300	7.1300	7.0996
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,360	14.68	-	-	-	-	7.1092
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,429	14.86	2.297250	11:49:37 AM	7.5000	6.9601	7.0505
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,550	15.20	-	-	-	-	7.1302
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,886	16.12	-	-	-	-	7.1991
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,480	17.74	-	-	-	-	7.2803
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,789	18.59	-	-	-	-	7.2123
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,286	19.95	198.000000	3:14:24 PM	7.1250	7.1439	7.1499