

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 12/28/22	RPTB 0 12/28/22	PIBL0622F029	-	6/29/2022	12/28/2022	7	0.02	-	-	-	-	3.9884
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013	-	1/5/2022	1/4/2023	14	0.04	-	-	-	-	4.0367
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022	-	1/12/2022	1/11/2023	21	0.06	2.500000	2:19:03 PM	3.6000	3.6000	4.0999
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031	-	1/19/2022	1/18/2023	28	0.08	0.506000	10:57:02 AM	3.8000	3.8000	3.7565
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040	-	1/26/2022	1/25/2023	35	0.10	-	-	-	-	3.9198
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	42	0.12	25.721000	11:56:37 AM	3.6500	3.6500	3.6521
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	49	0.13	0.650000	10:58:57 AM	4.0000	3.9769	3.9308
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	52	0.14	104.000000	2:41:42 PM	4.1450	4.2937	4.2683
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	56	0.15	4.004000	11:25:17 AM	3.9250	3.9250	3.9559
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	61	0.17	-	-	-	-	4.6039
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	63	0.17	0.250000	11:08:06 AM	4.5000	4.5000	4.5140
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	70	0.19	6.510000	11:53:46 AM	4.0500	4.0500	4.0760
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	77	0.21	-	-	-	-	4.8378
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	77	0.21	1,355.277000	3:36:27 PM	4.0900	4.1094	4.1210
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	84	0.23	312.520000	3:19:48 PM	4.0900	4.0906	4.0810
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	91	0.25	1,450.467000	3:51:48 PM	4.0855	4.0888	4.0829
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	98	0.27	-	-	-	-	4.1986
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	105	0.29	-	-	-	-	4.1101
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	112	0.31	-	-	-	-	4.1349
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	119	0.33	32.800000	10:21:28 AM	4.1000	4.2392	4.1256
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	121	0.33	14.390000	3:54:23 PM	4.9250	4.8897	4.8762
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	126	0.35	3.250000	3:35:35 PM	4.1000	4.2591	4.4148
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	133	0.36	-	-	-	-	4.4807
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	140	0.38	18.200000	11:51:56 AM	4.7500	4.7500	4.7500
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	147	0.40	4.700000	3:26:16 PM	4.7650	4.7650	4.6973
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	154	0.42	71.640000	3:45:40 PM	4.7850	4.8122	4.8569
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	159	0.44	-	-	-	-	5.0258
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	161	0.44	9.560000	3:30:11 PM	4.8750	4.8799	5.0231
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	168	0.46	0.715000	3:30:39 PM	4.8250	4.8250	4.9762
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	175	0.48	11.349100	2:50:37 PM	4.8250	4.8250	4.8098
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	182	0.50	183.448000	3:37:27 PM	4.8150	4.8197	4.8606
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	189	0.52	31.690000	2:58:27 PM	4.8500	4.8385	4.8706
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	196	0.54	-	-	-	-	4.8709
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	203	0.56	-	-	-	-	4.8713
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	210	0.58	-	-	-	-	4.8716
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	217	0.59	-	-	-	-	4.8719

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 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	224	0.61	-	-	-	-	4.9181
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	231	0.63	-	-	-	-	4.8715
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	237	0.65	26.152000	3:21:35 PM	5.5500	5.3430	5.1142
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	238	0.65	-	-	-	-	4.8729
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	245	0.67	-	-	-	-	4.8732
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	263	0.72	204.691000	3:30:50 PM	5.0750	5.1974	5.2045
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	306	0.84	-	-	-	-	5.3766
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	308	0.84	8.783000	3:26:17 PM	4.9000	4.9040	4.9358
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	322	0.88	19.959000	3:47:11 PM	4.9000	4.8651	4.8711
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	329	0.90	-	-	-	-	5.1181
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	336	0.92	1.817000	3:26:41 PM	5.0750	5.0537	5.0683
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	343	0.94	42.074600	3:44:12 PM	5.0750	4.9639	5.1752
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	444	1.22	32.714000	3:18:05 PM	5.8000	5.7454	5.8006
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	447	1.22	463.850000	3:56:41 PM	5.8600	5.8570	5.8512
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	486	1.33	63.600000	3:09:41 PM	5.9350	5.9002	5.9584
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	530	1.45	-	-	-	-	5.6596
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	593	1.62	-	-	-	-	5.8767
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	608	1.67	1.100000	3:39:23 PM	6.0250	6.0250	5.8545
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	666	1.82	11.050000	3:07:33 PM	5.8050	5.9394	5.8612
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	691	1.89	-	-	-	-	5.8419
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	838	2.29	15.000000	10:24:29 AM	6.0500	6.0500	6.2071
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	843	2.31	4.840000	3:59:51 PM	5.9150	5.9588	6.1454
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	845	2.31	-	-	-	-	5.9656
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	965	2.64	22.525000	3:35:46 PM	5.8500	5.8504	5.8487
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	993	2.72	11.630000	3:50:37 PM	6.1800	6.1815	5.9399
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,034	2.83	-	-	-	-	6.1671
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,074	2.94	-	-	-	-	6.1693
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,125	3.08	-	-	-	-	6.1515
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,141	3.12	30.500000	10:54:12 AM	6.0500	6.0500	6.1947
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,151	3.15	15.000000	-	-	-	6.3001
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,204	3.30	83.850000	3:46:24 PM	6.2450	6.1666	6.1173
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,369	3.75	0.350000	10:36:49 AM	6.5000	6.5000	6.1537
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,399	3.83	-	-	-	-	6.2716
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,447	3.96	-	-	-	-	6.2926
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,531	4.19	-	-	-	-	6.3221
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,534	4.20	16.130000	3:19:33 PM	6.2500	6.2706	6.2204

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 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,595	4.37	3.971000	3:46:01 PM	6.2600	6.1932	6.2623
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,624	4.45	1.500000	2:28:18 PM	6.2000	6.2583	6.2755
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,720	4.71	1,355.250000	3:58:39 PM	6.4250	6.4113	6.4100
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,903	5.21	187.248000	3:15:48 PM	6.4500	6.3219	6.3333
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,918	5.25	3.000000	2:41:47 PM	6.3550	6.3550	6.4567
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,949	5.34	1.050000	3:32:51 PM	6.3250	6.3488	6.3253
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,061	5.64	-	-	-	-	6.4889
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,175	5.96	-	-	-	-	6.5247
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,212	6.06	18.300000	3:59:17 PM	6.4950	6.4037	6.3947
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,341	6.41	7.792000	2:52:41 PM	6.4500	6.5041	6.7500
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,488	6.81	113.740000	3:31:40 PM	6.7400	6.7400	6.7400
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,714	7.43	-	-	-	-	6.6863
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,757	7.55	14.700000	10:55:46 AM	6.5500	6.5500	6.7238
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,776	7.60	-	-	-	-	6.7046
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,958	8.10	-	-	-	-	6.7579
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,132	8.58	280.000000	3:01:46 PM	6.7900	6.7950	6.7950
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,135	8.58	-	-	-	-	6.8863
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,210	8.79	-	-	-	-	6.8277
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,317	9.08	258.947000	3:43:03 PM	6.7800	6.8399	6.8341
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,330	9.12	-	-	-	-	6.8497
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,358	9.19	0.500000	9:28:19 AM	7.0000	7.0000	6.8657
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,472	9.51	528.800000	3:57:39 PM	6.8000	6.8387	6.8278
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,556	9.74	7.430000	2:54:57 PM	6.7505	6.7637	6.7151
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,568	9.77	-	-	-	-	6.9336
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,591	9.83	108.500000	10:53:58 AM	6.9000	6.8918	6.8827
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,631	9.94	-	-	-	-	6.9810
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,743	10.25	-	-	-	-	6.9517
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,337	11.87	860.000000	2:01:40 PM	7.1000	7.1142	7.1148
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,666	12.78	100.000000	10:58:59 AM	7.1250	7.1250	7.0781
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,743	12.99	39.750000	3:37:36 PM	7.0750	7.0683	7.0051
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,031	13.77	-	-	-	-	7.1228
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,262	14.41	-	-	-	-	7.1394
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,352	14.65	-	-	-	-	7.1462
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,421	14.84	13.000000	11:38:28 AM	7.1000	7.1000	7.1170
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,542	15.17	-	-	-	-	7.1622
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,878	16.09	-	-	-	-	7.2187

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 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,472	17.72	-	-	-	-	7.2890
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,781	18.57	-	-	-	-	7.2834
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,278	19.93	-	-	-	-	7.2958