

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 02/01/23	RPTB 0 02/01/23	PIBL1222B058	-	2/2/2022	2/1/2023	6	0.02	-	-	-	-	3.9392
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067	-	2/9/2022	2/8/2023	13	0.04	100.000000	9:58:32 AM	3.7500	3.7750	3.7750
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	16	0.04	249.000000	3:56:35 PM	3.9250	3.9573	3.9611
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076	-	2/16/2022	2/15/2023	20	0.06	-	-	-	-	4.1639
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	25	0.07	-	-	-	-	4.3346
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085	-	2/23/2022	2/22/2023	27	0.07	10.000000	11:01:42 AM	3.8000	3.8000	4.2148
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020	-	11/29/2022	3/1/2023	34	0.09	6.013000	3:16:01 PM	3.9000	3.8166	4.3637
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	41	0.11	41.490000	2:32:49 PM	4.3700	4.4168	4.6925
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044	-	9/7/2022	3/8/2023	41	0.11	1.150000	3:17:45 PM	4.2500	4.2500	4.5656
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119	-	3/16/2022	3/15/2023	48	0.13	-	-	-	-	4.1929
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128	-	3/23/2022	3/22/2023	55	0.15	-	-	-	-	4.1375
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053	-	9/28/2022	3/29/2023	62	0.17	-	-	-	-	4.2492
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145	-	4/6/2022	4/5/2023	69	0.19	261.543000	3:55:03 PM	4.1925	4.1925	4.2011
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154	-	4/13/2022	4/12/2023	76	0.21	426.204000	3:55:14 PM	4.1925	4.1125	4.0767
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163	-	4/20/2022	4/19/2023	83	0.23	93.799800	3:38:34 PM	4.1500	4.1846	4.2025
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	85	0.23	5.250000	3:16:06 PM	4.4000	4.5429	4.5074
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172	-	4/27/2022	4/26/2023	90	0.25	217.301000	3:55:12 PM	4.1750	4.1737	4.1921
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180	-	5/4/2022	5/3/2023	97	0.27	-	-	-	-	4.4133
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069	-	11/9/2022	5/10/2023	104	0.29	-	-	-	-	4.4633
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078	-	11/16/2022	5/17/2023	111	0.30	-	-	-	-	4.5359
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087	-	11/23/2022	5/24/2023	118	0.32	-	-	-	-	4.6040
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	123	0.34	-	-	-	-	4.6967
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	-	11/29/2022	5/31/2023	125	0.34	-	-	-	-	5.0766
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	-	6/8/2022	6/7/2023	132	0.36	-	-	-	-	4.9191
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	-	6/15/2022	6/14/2023	139	0.38	-	-	-	-	4.7144
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	-	6/22/2022	6/21/2023	146	0.40	-	-	-	-	4.6743
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	-	6/29/2022	6/28/2023	153	0.42	-	-	-	-	4.7650
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	-	7/6/2022	7/5/2023	160	0.44	77.842000	3:03:15 PM	4.8500	4.8500	4.8855
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	-	7/13/2022	7/12/2023	167	0.46	2.850000	2:36:32 PM	4.8500	4.8500	4.9167
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	-	7/20/2022	7/19/2023	174	0.48	54.583000	2:59:59 PM	4.8850	4.9027	4.9445
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	-	7/27/2022	7/26/2023	181	0.50	192.192000	3:43:48 PM	4.8825	4.8848	4.8949
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	-	8/3/2022	8/2/2023	188	0.52	-	-	-	-	4.9214
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	-	8/10/2022	8/9/2023	195	0.53	-	-	-	-	4.9200
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	201	0.55	14.350000	2:46:33 PM	5.0000	5.1153	5.1621
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	-	8/17/2022	8/16/2023	202	0.55	-	-	-	-	4.9889

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 08/23/23	RPTB 0 08/23/23	PIBL1222H347	-	8/24/2022	8/23/2023	209	0.57	-	-	-	-	5.0026
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	227	0.62	1,230.060000	3:49:06 PM	4.9250	4.9310	4.9391
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	270	0.74	-	-	-	-	4.9366
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	-	10/26/2022	10/25/2023	272	0.75	-	-	-	-	5.1241
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	-	11/9/2022	11/8/2023	286	0.78	-	-	-	-	5.0865
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	-	11/16/2022	11/15/2023	293	0.80	-	-	-	-	5.1881
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	-	11/23/2022	11/22/2023	300	0.82	-	-	-	-	5.2023
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	-	11/29/2022	11/29/2023	307	0.84	-	-	-	-	5.3025
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	-	1/4/2023	1/3/2024	342	0.94	47.862000	3:51:56 PM	5.3250	5.3469	5.3808
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	-	1/11/2023	1/10/2024	349	0.96	0.500000	2:57:02 PM	5.3000	5.3000	5.3779
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	-	1/18/2023	1/17/2024	356	0.98	31.200000	3:22:59 PM	5.3200	5.3242	5.3580
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	-	1/25/2023	1/24/2024	363	0.99	1,997.011000	3:34:10 PM	5.3250	5.2882	5.3019
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	408	1.12	179.643000	3:54:03 PM	5.2150	5.2311	5.2060
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	411	1.13	7.600000	3:06:25 PM	5.3000	5.2507	5.3166
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	450	1.23	5.000000	2:39:58 PM	5.2500	5.2500	5.1183
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	494	1.35	-	-	-	-	5.1441
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	557	1.53	-	-	-	-	5.2002
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	572	1.57	-	-	-	-	5.2114
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	630	1.73	3.010000	2:20:12 PM	5.3300	5.3300	5.3479
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	655	1.79	-	-	-	-	5.2769
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	4/7/2022	4/7/2025	802	2.20	9.200000	3:06:17 PM	5.3050	5.2715	5.2531
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	807	2.21	40.000000	11:18:37 AM	5.3000	5.3000	5.4785
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	809	2.22	-	-	-	-	5.3844
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	929	2.54	629.203000	3:58:16 PM	5.3500	5.3120	5.3250
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	957	2.62	30.100000	3:48:01 PM	5.2250	5.4255	5.4027
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	998	2.73	-	-	-	-	5.4954
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,038	2.84	-	-	-	-	5.5177
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,089	2.98	-	-	-	-	5.5458
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	8/4/2022	2/4/2026	1,105	3.03	889.000000	3:04:56 PM	5.4500	5.5489	5.5488
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,115	3.05	819.820000	2:02:57 PM	5.6500	5.5751	5.5633
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,168	3.20	-	-	-	-	5.5848
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,333	3.65	11.620000	3:59:23 PM	5.7000	5.6736	5.8817
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,363	3.73	-	-	-	-	5.6511
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,411	3.86	-	-	-	-	5.6693
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,495	4.09	-	-	-	-	5.6971

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 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	3/4/2022	3/4/2027	1,498	4.10	5.755000	2:24:35 PM	5.7000	5.7645	5.6064
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	1,559	4.27	-	-	-	-	5.7856
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	12/2/2021	6/2/2027	1,588	4.35	2.960000	3:34:28 PM	5.8000	5.6703	5.8385
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	1,684	4.61	200.400000	11:49:17 AM	5.6750	5.6743	5.6789
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	9/7/2022	3/7/2028	1,867	5.11	1,663.165000	3:51:28 PM	6.0000	5.7241	5.7800
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	1,882	5.15	2.000000	2:22:11 PM	5.7300	5.7300	5.7945
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	1,913	5.24	2.860000	11:09:35 AM	5.7750	5.7802	5.8113
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,025	5.54	6.650000	3:18:18 PM	5.7250	5.7289	5.7709
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,139	5.86	-	-	-	-	5.8418
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,176	5.96	-	-	-	-	5.9985
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	5/19/2022	5/19/2029	2,305	6.31	0.300000	2:03:16 PM	5.9250	5.9250	5.9879
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	10/13/2022	10/13/2029	2,452	6.71	30.000000	10:36:24 AM	5.9000	5.9000	5.7559
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	2,678	7.33	-	-	-	-	5.9138
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	2,721	7.45	20.000000	2:26:22 PM	5.8250	5.8250	6.0895
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	2,740	7.50	-	-	-	-	5.9206
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	2,922	8.00	-	-	-	-	5.9404
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,096	8.48	1.200000	3:23:45 PM	5.7500	5.7500	5.8234
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,099	8.49	-	-	-	-	5.9614
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,174	8.69	-	-	-	-	5.9671
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	1/20/2022	1/20/2032	3,281	8.98	-	-	-	-	5.9265
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,294	9.02	2.000000	2:21:53 PM	5.8500	5.8500	5.9796
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,322	9.10	-	-	-	-	6.1518
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	6/23/2022	6/23/2032	3,436	9.41	115.124000	11:41:16 AM	5.8750	5.8772	5.8763
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	9/15/2022	9/15/2032	3,520	9.64	1,808.800000	3:41:35 PM	6.0000	5.9694	5.9814
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,532	9.67	-	-	-	-	6.0084
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	10/20/2022	10/20/2032	3,555	9.73	-	-	-	-	5.9031
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	3,595	9.84	-	-	-	-	6.0167
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	3,707	10.15	2.852000	2:45:01 PM	6.0500	6.0500	6.3022
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,301	11.78	125.000000	11:05:40 AM	6.0500	6.0960	6.1022
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	4,630	12.68	860.998000	3:44:29 PM	6.1000	6.0955	6.0910
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	4,707	12.89	78.800000	3:56:35 PM	6.1500	6.1027	6.1246
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	4,995	13.68	-	-	-	-	6.1638
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,226	14.31	-	-	-	-	6.2661
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,316	14.55	-	-	-	-	6.1896
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,385	14.74	8.650000	3:00:35 PM	6.0500	6.3477	6.1944

<b>Global ID</b>	<b>Local ID</b>	<b>Domestic No.</b>	<b>Coupon</b>	<b>Issue Date</b>	<b>Maturity</b>	<b>Days</b>	<b>Years</b>	<b>D.Vol(MM)</b>	<b>Traded Time</b>	<b>Last Yield</b>	<b>W.Ave Yield</b>	<b>BVAL Rate</b>
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,506	15.08	-	-	-	-	6.2055
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	5,842	16.00	-	-	-	-	6.2360
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,436	17.62	1.200000	2:18:51 PM	6.2000	6.2000	6.2909
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	6,745	18.47	-	-	-	-	6.3220
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	11/24/2022	11/24/2042	7,242	19.83	1,224.500000	3:38:15 PM	6.3750	6.3686	6.3540