

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 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	1	0.00	-	-	-	-	-
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	8	0.02	-	-	-	-	1.101
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	15	0.04	-	-	-	-	1.743
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	15	0.04	-	-	-	-	1.161
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	22	0.06	173.050000	1:54:41 PM	1.1500	1.1501	1.170
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	29	0.08	1.000000	1:56:00 PM	1.2000	1.2000	1.200
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	36	0.10	6.200000	1:26:01 PM	1.0750	1.0750	1.150
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	43	0.12	0.710000	1:50:58 PM	1.2000	1.2000	1.149
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	50	0.14	11.600000	10:36:16 AM	1.0750	1.0750	1.136
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	57	0.16	2.117000	1:24:38 PM	1.0850	1.0850	1.141
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	64	0.18	48.078000	1:56:19 PM	1.2250	1.1026	1.162
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	71	0.19	9.630000	1:42:52 PM	1.1350	1.1284	1.125
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	71	0.19	10.417000	1:04:35 PM	1.1350	1.1350	1.149
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	78	0.21	4.000000	9:55:50 AM	1.1350	1.1350	1.150
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	85	0.23	258.546600	1:56:58 PM	1.1460	1.1451	1.144
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	92	0.25	536.675000	1:54:43 PM	1.1550	1.1546	1.162
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	99	0.27	-	-	-	-	1.262
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	106	0.29	-	-	-	-	1.779
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	106	0.29	-	-	-	-	1.250
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	113	0.31	2.600000	10:46:48 AM	1.3700	1.3700	1.191
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	119	0.33	-	-	-	-	1.353
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	127	0.35	-	-	-	-	1.336
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	134	0.37	-	-	-	-	1.278
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	141	0.39	41.100000	10:54:31 AM	1.3000	1.3000	1.436
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	146	0.40	22.980000	1:01:17 PM	1.6250	1.6283	1.697
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	148	0.41	0.710000	10:14:30 AM	1.3000	1.3000	1.348
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	155	0.42	1.517000	1:11:24 PM	1.3250	1.3250	1.385
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	162	0.44	116.589000	1:44:25 PM	1.3900	1.3900	1.393
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	169	0.46	96.050000	1:57:48 PM	1.4000	1.3944	1.388
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	176	0.48	163.246000	1:39:16 PM	1.3925	1.3924	1.382
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	183	0.50	-	-	-	-	1.796
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	183	0.50	-	-	-	-	1.451
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	190	0.52	2.463000	1:18:00 PM	1.4000	1.4000	1.471
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	197	0.54	-	-	-	-	1.508
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	200	0.55	166.470000	1:57:59 PM	1.7500	1.7675	1.795

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 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	218	0.60	4.337000	11:10:31 AM	1.6250	1.5813	1.616
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	225	0.62	-	-	-	-	1.584
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	232	0.64	9.819000	1:17:06 PM	1.6000	1.6000	1.652
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	239	0.65	-	-	-	-	1.825
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	239	0.65	2.970000	10:14:31 AM	1.6350	1.6350	1.661
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	246	0.67	10.765000	1:46:36 PM	1.6500	1.6500	1.719
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	253	0.69	-	-	-	-	1.677
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	260	0.71	-	-	-	-	1.680
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	267	0.73	153.000000	11:31:13 AM	1.6500	1.6500	1.680
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	274	0.75	6.624000	1:14:47 PM	1.7000	1.7000	1.775
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	281	0.77	-	-	-	-	1.716
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	285	0.78	561.000000	11:32:28 AM	1.8000	1.8490	1.897
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	288	0.79	2.710000	11:29:43 AM	1.7000	1.7000	1.766
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	295	0.81	-	-	-	-	1.756
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	302	0.83	2.862000	1:11:39 PM	1.7500	1.7409	1.769
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	309	0.85	0.328000	1:20:16 PM	1.7250	1.7250	1.739
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	316	0.87	-	-	-	-	1.760
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	323	0.88	-	-	-	-	1.753
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	330	0.90	-	-	-	-	1.768
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	337	0.92	100.000000	-	-	-	1.774
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	344	0.94	184.610000	11:58:09 AM	1.7350	1.7790	1.789
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	351	0.96	4.405000	11:14:11 AM	1.7550	1.7513	1.787
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	358	0.98	426.347000	1:58:17 PM	1.7700	1.7751	1.782
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	414	1.13	5.000000	9:33:32 AM	1.9000	1.9000	1.992
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	449	1.23	33.270000	9:38:06 AM	1.9050	1.9050	2.040
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	505	1.38	30.000000	1:05:18 PM	1.9000	1.9333	1.995
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	512	1.40	12.500000	1:05:29 PM	1.9000	1.9828	1.968
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	559	1.53	-	-	-	-	2.067
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	671	1.84	406.200000	11:30:38 AM	2.0800	2.0999	2.142
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	700	1.92	-	-	-	-	2.136
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	742	2.03	-	-	-	-	2.155
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	776	2.13	-	-	-	-	2.170
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	824	2.26	33.180000	11:46:33 AM	2.1700	2.1700	2.225
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	826	2.26	-	-	-	-	2.190
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	893	2.45	153.550000	1:42:18 PM	2.1500	2.0890	2.249

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 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	902	2.47	-	-	-	-	2.228
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	918	2.51	16.200000	1:39:44 PM	2.1700	2.1806	2.214
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	962	2.63	3500.500000	1:02:39 PM	2.1110	2.1110	2.155
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,000	2.74	-	-	-	-	2.272
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,078	2.95	189.514000	1:57:35 PM	2.3700	2.4101	2.439
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,147	3.14	-	-	-	-	2.336
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,288	3.53	10.432000	10:02:12 AM	2.1250	2.1250	2.462
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,327	3.63	-	-	-	-	2.410
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,371	3.75	-	-	-	-	2.422
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,434	3.93	-	-	-	-	2.446
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,449	3.97	-	-	-	-	2.336
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,507	4.13	0.400000	1:49:25 PM	2.6000	2.6000	2.406
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,532	4.19	-	-	-	-	2.478
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,684	4.61	0.500000	11:04:25 AM	2.5500	2.5500	2.586
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,686	4.62	-	-	-	-	2.524
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,806	4.95	1193.345000	1:53:07 PM	2.6551	2.6587	2.682
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,834	5.02	12.220000	1:44:34 PM	2.7000	2.7021	2.630
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,875	5.13	-	-	-	-	2.577
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,915	5.24	-	-	-	-	2.587
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,966	5.38	-	-	-	-	2.599
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,992	5.45	0.750000	10:35:57 AM	2.7500	2.7500	2.401
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,210	6.05	8.600000	11:39:11 AM	3.0000	2.9012	2.834
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,240	6.13	-	-	-	-	2.663
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,288	6.26	-	-	-	-	2.675
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,372	6.49	10.000000	11:10:25 AM	2.7680	2.7680	2.719
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,436	6.67	-	-	-	-	2.717
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,561	7.01	-	-	-	-	2.715
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,759	7.55	-	-	-	-	2.677
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,016	8.26	-	-	-	-	2.765
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,053	8.36	9.200000	1:54:21 PM	2.7750	2.7750	2.715
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,555	9.73	-	-	-	-	2.799
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,598	9.85	-	-	-	-	2.695
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,617	9.90	-	-	-	-	2.801
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,799	10.40	-	-	-	-	2.814
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,973	10.88	2.850000	11:26:50 AM	2.8750	3.3061	2.794

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 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,051	11.09	-	-	-	-	2.836
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,171	11.42	-	-	-	-	2.875
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,199	11.50	-	-	-	-	2.837
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,409	12.07	-	-	-	-	2.911
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,472	12.24	-	-	-	-	2.928
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,584	12.55	14.000000	11:20:23 AM	3.5000	3.3714	3.146
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,178	14.18	-	-	-	-	3.145
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,507	15.08	-	-	-	-	3.266
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,584	15.29	-	-	-	-	3.361
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,872	16.08	-	-	-	-	3.384
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,103	16.71	3.500000	11:40:19 AM	3.6000	3.6000	3.450
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,193	16.96	-	-	-	-	3.476
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,262	17.14	1.900000	11:06:36 AM	3.7000	3.7237	3.663
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,383	17.48	-	-	-	-	3.517
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,719	18.40	50.000000	10:56:50 AM	3.5000	3.5000	3.472
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,313	20.02	-	-	-	-	3.640