

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 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	7	0.02	-	-	-	-	0.988
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	14	0.04	-	-	-	-	0.983
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	21	0.06	1.300000	11:06:10 AM	1.0750	1.0750	0.989
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	28	0.08	4.920000	9:49:42 AM	1.0750	1.0750	1.075
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	35	0.10	-	-	-	-	1.000
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046	-	8/12/2020	11/11/2020	42	0.12	-	-	-	-	1.013
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	42	0.12	-	-	-	-	1.010
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	49	0.13	16.800000	1:10:38 PM	1.1490	1.1490	1.036
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	56	0.15	-	-	-	-	1.056
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	63	0.17	4.950000	11:00:43 AM	1.1250	1.1250	1.077
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	70	0.19	-	-	-	-	1.096
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	77	0.21	-	-	-	-	1.533
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	77	0.21	1.600000	11:06:51 AM	1.0000	1.0000	1.080
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	84	0.23	-	-	-	-	1.127
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	90	0.25	745.123000	1:59:58 PM	1.0800	1.0883	1.088
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	98	0.27	113.973000	1:07:22 PM	1.1150	1.1154	1.157
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	105	0.29	46.868000	11:30:46 AM	1.1650	1.1651	1.238
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	112	0.31	-	-	-	-	1.190
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	117	0.32	30.600000	1:41:41 PM	1.6000	1.6000	1.490
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	119	0.33	11.704000	10:18:26 AM	1.1650	1.1650	1.256
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	126	0.35	256.200000	10:53:53 AM	1.3000	1.3000	1.320
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	133	0.36	-	-	-	-	1.304
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	140	0.38	4.650000	1:16:42 PM	1.2500	1.2726	1.288
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	147	0.40	-	-	-	-	1.464
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	154	0.42	14.821000	1:29:09 PM	1.7000	1.7000	1.602
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	154	0.42	56.807000	1:04:27 PM	1.4500	1.4748	1.583
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	161	0.44	7.055900	11:11:45 AM	1.5000	1.5000	1.517
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	168	0.46	214.027700	1:11:11 PM	1.5800	1.5951	1.590
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	171	0.47	574.350000	1:52:07 PM	1.6000	1.6264	1.614
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	175	0.48	1260.482000	1:11:41 PM	1.5855	1.5894	1.586
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	182	0.50	618.219000	1:55:46 PM	1.5890	1.5896	1.590
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	189	0.52	3.870000	11:47:48 AM	1.6000	1.6000	1.599
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	196	0.54	-	-	-	-	1.639
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	203	0.56	137.717000	11:11:22 AM	1.7250	1.6200	1.628
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	210	0.58	-	-	-	-	1.656

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 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	210	0.58	15.800000	1:14:53 PM	1.6250	1.6028	1.724
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	217	0.59	2.016000	10:47:15 AM	1.6500	1.6500	1.686
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	224	0.61	-	-	-	-	1.674
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	231	0.63	-	-	-	-	1.677
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	238	0.65	168.000000	1:18:00 PM	1.6750	1.7286	1.750
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	245	0.67	-	-	-	-	1.706
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	252	0.69	10.080000	10:07:10 AM	1.7000	1.7000	1.700
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	256	0.70	8.370000	1:49:30 PM	1.8500	1.7057	1.788
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	259	0.71	1.615000	10:21:13 AM	1.7000	1.7000	1.734
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	266	0.73	300.000000	11:17:09 AM	1.7750	1.7750	1.771
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	273	0.75	50.000000	11:01:25 AM	1.7750	1.7750	1.775
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	280	0.77	-	-	-	-	1.767
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	287	0.79	-	-	-	-	1.784
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	294	0.81	60.900000	11:03:28 AM	1.8500	1.8500	1.775
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	301	0.82	-	-	-	-	1.784
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	308	0.84	-	-	-	-	1.792
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	315	0.86	-	-	-	-	1.796
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	322	0.88	-	-	-	-	1.811
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	329	0.90	-	-	-	-	1.756
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	336	0.92	-	-	-	-	1.814
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	343	0.94	-	-	-	-	1.823
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	357	0.98	305.146000	1:52:01 PM	1.8100	1.8138	1.813
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	364	1.00	113.347000	1:58:57 PM	1.8100	1.8053	1.855
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	385	1.05	-	-	-	-	1.831
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	420	1.15	3.800000	10:21:57 AM	1.9500	1.9500	1.861
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	476	1.30	31.000000	1:41:57 PM	1.9500	1.9500	1.846
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	483	1.32	74.910000	1:54:57 PM	1.8850	1.9276	1.899
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	530	1.45	-	-	-	-	1.952
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	642	1.76	21.800000	1:04:43 PM	2.0000	2.0007	2.047
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	671	1.84	-	-	-	-	2.069
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	713	1.95	-	-	-	-	2.104
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	747	2.05	-	-	-	-	2.130
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	795	2.18	848.600000	1:57:58 PM	2.1100	2.1197	2.129
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	797	2.18	-	-	-	-	2.157
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	864	2.37	1100.500000	1:40:35 PM	2.1400	2.1414	2.125

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	873	2.39	-	-	-	-	2.216
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	889	2.43	67.700000	1:50:21 PM	2.2500	2.2482	2.256
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	933	2.55	305.774000	1:31:17 PM	2.2300	2.2572	2.253
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	971	2.66	-	-	-	-	2.284
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,049	2.87	107.850000	11:31:32 AM	2.4100	2.4194	2.420
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,075	2.94	1506.400000	1:53:47 PM	2.2600	2.2717	2.266
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,118	3.06	-	-	-	-	2.383
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,259	3.45	102.000000	1:36:34 PM	2.2850	2.2850	2.274
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,298	3.55	100.000000	1:21:02 PM	2.7500	2.7500	2.750
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,342	3.67	-	-	-	-	2.507
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,405	3.85	-	-	-	-	2.542
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,420	3.89	5.900000	1:47:28 PM	2.7500	2.7500	2.820
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,478	4.05	-	-	-	-	2.496
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,503	4.12	-	-	-	-	2.591
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,655	4.53	-	-	-	-	2.747
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,657	4.54	-	-	-	-	2.659
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,777	4.87	7886.614000	1:57:57 PM	2.6975	2.7016	2.700
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,805	4.94	43.000000	1:47:21 PM	2.7350	2.7465	2.757
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,846	5.05	-	-	-	-	2.738
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,886	5.16	-	-	-	-	2.749
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,937	5.30	-	-	-	-	2.785
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,963	5.37	6201.300000	1:54:19 PM	2.8075	2.8158	2.815
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,181	5.97	52.000000	1:40:25 PM	2.9750	2.9870	2.911
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,211	6.05	11.000000	1:04:42 PM	3.0550	3.0500	2.856
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,259	6.19	-	-	-	-	2.885
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,343	6.42	-	-	-	-	2.859
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,407	6.59	-	-	-	-	2.883
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,532	6.93	374.000000	10:37:43 AM	3.0521	3.0521	3.052
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,730	7.47	-	-	-	-	2.939
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,987	8.18	-	-	-	-	3.003
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,024	8.28	653.100000	11:52:19 AM	2.8800	2.8766	2.868
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,526	9.65	-	-	-	-	3.130
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,569	9.77	151.000000	11:19:42 AM	2.9000	2.8986	2.900
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,588	9.82	-	-	-	-	2.975
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,770	10.32	-	-	-	-	2.996

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 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,944	10.80	338.794331	1:47:22 PM	2.9500	2.9441	2.959
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,022	11.01	-	-	-	-	3.061
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,142	11.34	-	-	-	-	3.073
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,170	11.42	50.000000	11:51:08 AM	3.3500	3.3500	3.351
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,380	11.99	-	-	-	-	3.154
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,443	12.16	-	-	-	-	3.649
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,555	12.47	1.300000	10:24:28 AM	3.8000	3.8000	3.476
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,149	14.10	-	-	-	-	3.481
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,478	15.00	-	-	-	-	3.626
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,555	15.21	-	-	-	-	3.889
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,843	16.00	-	-	-	-	3.772
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,074	16.63	-	-	-	-	3.976
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,164	16.88	-	-	-	-	3.874
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,233	17.07	11.000000	10:31:04 AM	4.0500	4.0445	3.985
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,354	17.40	-	-	-	-	3.902
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,690	18.32	-	-	-	-	3.824
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,284	19.94	-	-	-	-	3.880