

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 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	7	0.02	3.000000	9:35:12 AM	0.7000	0.7000	1.002
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	13	0.04	-	-	-	-	1.003
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	21	0.06	282.370000	3:57:30 PM	1.0150	1.0580	1.057
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	28	0.08	3.000000	2:27:44 PM	0.8000	0.8000	1.030
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	35	0.10	302.040000	3:58:31 PM	1.0150	1.0853	1.056
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	40	0.11	-	-	-	-	1.189
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	42	0.12	624.117000	3:54:54 PM	1.0150	1.0095	1.014
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	49	0.13	87.940000	3:34:39 PM	0.9500	0.9500	1.018
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	56	0.15	76.663400	2:28:47 PM	1.0000	1.0129	1.018
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	63	0.17	756.100000	3:22:06 PM	1.1000	1.0242	1.020
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	70	0.19	90.940000	3:32:25 PM	1.0200	1.0193	1.020
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	77	0.21	49.200000	3:08:03 PM	1.3000	1.2771	1.038
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	77	0.21	63.018000	2:36:31 PM	1.0200	1.0197	1.016
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	84	0.23	708.108700	3:30:24 PM	1.0250	1.0365	1.031
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	91	0.25	1275.449200	3:47:59 PM	1.0305	1.0303	1.026
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	94	0.26	237.103850	3:59:16 PM	1.3500	1.3635	1.359
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	98	0.27	3.006000	2:46:48 PM	1.0350	1.0350	1.162
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	105	0.29	-	-	-	-	1.101
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	112	0.31	-	-	-	-	1.395
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	119	0.33	5.000000	11:15:48 AM	1.2500	1.2500	1.254
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	126	0.35	18.463000	2:34:33 PM	1.2500	1.2545	1.325
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	133	0.36	3.500000	3:10:25 PM	1.4250	1.4250	1.352
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	133	0.36	1253.302000	3:16:44 PM	1.3700	1.3673	1.362
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	140	0.38	124.588800	3:21:09 PM	1.3905	1.3859	1.394
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	147	0.40	40.290500	11:43:47 AM	1.3900	1.3930	1.412
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	154	0.42	198.616000	2:48:43 PM	1.3900	1.3985	1.399
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	161	0.44	180.159000	11:06:47 AM	1.3900	1.3978	1.395
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	168	0.46	13.966000	3:29:22 PM	1.3900	1.3900	1.395
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	175	0.48	1107.506000	3:18:23 PM	1.3915	1.3950	1.397
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	179	0.49	253.500000	3:56:51 PM	1.5000	1.5111	1.510
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	182	0.50	488.764600	3:47:57 PM	1.3906	1.3931	1.394
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	189	0.52	7.678000	2:50:41 PM	1.4000	1.4065	1.451
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	196	0.54	-	-	-	-	1.576
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	203	0.56	-	-	-	-	1.468

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 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	210	0.58	-	-	-	-	1.480
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	217	0.59	-	-	-	-	1.511
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	224	0.61	1.000000	2:35:19 PM	1.5250	1.5250	1.504
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	231	0.63	-	-	-	-	1.516
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	238	0.65	2.500000	3:44:36 PM	1.4350	1.4350	1.528
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	245	0.67	-	-	-	-	1.557
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	252	0.69	-	-	-	-	1.525
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	259	0.71	-	-	-	-	1.563
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	266	0.73	-	-	-	-	1.575
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	280	0.77	10.090000	11:58:14 AM	1.6000	1.6000	1.598
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	287	0.79	-	-	-	-	1.600
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	294	0.81	4.505000	11:00:43 AM	1.6000	1.6000	1.600
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	301	0.82	-	-	-	-	1.680
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	308	0.84	-	-	-	-	1.477
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	308	0.84	-	-	-	-	1.636
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	315	0.86	-	-	-	-	1.647
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	322	0.88	300.000000	3:59:10 PM	1.6950	1.6908	1.695
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	329	0.90	142.565000	2:59:12 PM	1.6900	1.6585	1.701
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	336	0.92	25.000000	3:59:37 PM	1.6950	1.6830	1.690
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	343	0.94	501.000000	11:12:55 AM	1.7500	1.6951	1.538
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	343	0.94	-	-	-	-	1.691
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	350	0.96	3.030000	10:36:37 AM	1.6800	1.6800	1.695
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	356	0.98	5.690000	3:22:06 PM	1.6800	1.6837	1.680
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	364	1.00	704.294000	3:16:52 PM	1.6850	1.6803	1.680
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	399	1.09	2.700000	11:12:21 AM	1.7500	1.7500	1.628
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	406	1.11	229.880000	2:37:35 PM	1.7100	1.7148	1.703
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	453	1.24	-	-	-	-	1.624
RPG5 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	565	1.55	4.040000	2:25:14 PM	1.7500	1.7995	1.750
RPG5 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	594	1.63	-	-	-	-	1.800
RPG5 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	636	1.74	5.000000	11:36:27 AM	1.8050	1.8050	1.836
RPG5 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	670	1.83	-	-	-	-	1.865
RPG5 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	718	1.97	118.950000	3:18:44 PM	1.9000	1.9019	1.899
RPG5 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	720	1.97	-	-	-	-	1.978
RPG5 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	787	2.16	139.800000	3:00:07 PM	1.9475	1.9405	1.939

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	796	2.18	-	-	-	-	1.962
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	812	2.22	3.000000	11:49:58 AM	2.0300	2.0300	2.007
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	856	2.34	7.400000	11:11:56 AM	2.0500	2.0500	2.093
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	894	2.45	233.000000	2:19:57 PM	2.0000	2.0644	2.065
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	972	2.66	118.335000	3:12:11 PM	2.2000	2.1846	2.176
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	998	2.73	4356.016000	3:47:11 PM	2.0450	2.0479	2.047
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,041	2.85	-	-	-	-	2.132
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,182	3.24	3117.890000	3:08:23 PM	2.0850	2.0942	2.091
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,221	3.34	0.600000	2:10:36 PM	2.3000	2.3375	2.345
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,265	3.46	-	-	-	-	2.270
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,328	3.64	-	-	-	-	2.307
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,343	3.68	60.000000	2:03:13 PM	2.2250	2.2250	2.273
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,401	3.84	81.050000	2:22:22 PM	2.2750	2.3080	2.261
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,426	3.90	-	-	-	-	2.333
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,578	4.32	14.200000	10:25:41 AM	2.4800	2.3814	2.472
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,580	4.33	-	-	-	-	2.442
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,700	4.65	8307.485000	3:56:00 PM	2.5925	2.5875	2.594
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,728	4.73	2835.720000	3:56:36 PM	2.5950	2.5914	2.595
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,769	4.84	-	-	-	-	2.533
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,809	4.95	-	-	-	-	2.552
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,860	5.09	-	-	-	-	2.572
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,886	5.16	938.985000	3:24:16 PM	2.6074	2.6031	2.615
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,104	5.76	0.005000	10:42:32 AM	2.9000	2.9000	2.672
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,134	5.84	11.000000	3:59:05 PM	2.8750	2.8636	2.689
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,182	5.97	-	-	-	-	2.689
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,266	6.20	-	-	-	-	2.794
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,330	6.38	2036.040000	3:40:56 PM	2.7380	2.7400	2.740
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,455	6.72	-	-	-	-	2.761
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,653	7.26	-	-	-	-	2.888
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,910	7.97	-	-	-	-	2.839
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,947	8.07	290.000000	-	-	-	2.741
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,449	9.44	-	-	-	-	2.926
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,492	9.56	-	-	-	-	2.850
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,511	9.61	-	-	-	-	2.935

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 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,693	10.11	-	-	-	-	2.965
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,867	10.59	2.000000	9:24:01 AM	3.0700	3.0700	3.014
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,945	10.80	-	-	-	-	3.030
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,065	11.13	-	-	-	-	3.067
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,093	11.21	-	-	-	-	3.116
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,303	11.78	-	-	-	-	3.163
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,366	11.95	-	-	-	-	3.189
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,478	12.26	18.000000	3:50:02 PM	3.7000	3.7000	3.400
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,072	13.89	-	-	-	-	3.490
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,401	14.79	-	-	-	-	3.621
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,478	15.00	-	-	-	-	3.892
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,766	15.79	-	-	-	-	3.761
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,997	16.42	100.000000	9:54:36 AM	3.9229	3.9229	3.923
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,087	16.67	-	-	-	-	3.861
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,156	16.85	91.650000	11:52:20 AM	3.9000	3.9281	3.917
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,277	17.19	-	-	-	-	3.897
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,613	18.11	-	-	-	-	3.898
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,207	19.73	230.000000	3:50:53 PM	3.8800	3.8865	3.882