

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 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	2	0.01	-	-	-	-	-
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	9	0.03	-	-	-	-	1.193
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	14	0.04	110.000000	3:34:37 PM	0.8000	0.8000	1.130
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	16	0.04	-	-	-	-	1.170
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	23	0.06	222.000000	2:05:09 PM	0.8000	0.8000	1.168
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	30	0.08	20.000000	10:37:58 AM	0.9250	0.9250	1.151
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	37	0.10	51.000000	11:45:24 AM	1.0250	0.8534	1.147
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	44	0.12	3.554000	11:31:16 AM	0.9350	0.9350	1.147
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	51	0.14	679.700000	3:03:27 PM	1.1750	1.1750	1.114
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	51	0.14	26.500000	2:23:03 PM	0.9450	0.8790	1.093
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	58	0.16	1.390000	9:28:23 AM	0.9500	0.9500	1.140
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	65	0.18	3.000000	9:28:14 AM	0.9500	0.9500	1.128
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	68	0.19	458.900000	3:57:35 PM	1.3500	1.3946	1.243
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	72	0.20	-	-	-	-	1.097
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	79	0.22	-	-	-	-	1.103
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	86	0.24	272.853600	3:11:04 PM	0.9650	0.9699	1.151
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	93	0.26	155.927000	2:54:28 PM	0.9700	0.9798	1.050
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	100	0.27	513.038000	3:23:38 PM	1.0100	0.9945	1.037
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	107	0.29	-	-	-	-	1.110
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	107	0.29	74.034000	2:07:47 PM	1.0750	1.0771	1.075
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	114	0.31	1029.191500	3:13:20 PM	1.1750	1.1958	1.191
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	121	0.33	2100.169000	2:25:54 PM	1.2500	1.2577	1.286
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	128	0.35	805.000000	11:25:54 AM	1.2000	1.2075	1.208
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	135	0.37	-	-	-	-	1.320
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	142	0.39	880.445000	3:48:45 PM	1.3600	1.3638	1.360
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	149	0.41	415.610000	2:37:29 PM	1.3650	1.3622	1.359
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	153	0.42	47.110000	2:02:51 PM	1.5000	1.5126	1.607
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	156	0.43	500.559000	3:45:20 PM	1.3750	1.3500	1.347
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	163	0.45	-	-	-	-	1.336
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	170	0.47	122.161000	2:46:20 PM	1.3350	1.3362	1.363
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	177	0.49	187.988000	3:13:14 PM	1.3550	1.3548	1.359
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	184	0.50	-	-	-	-	1.350
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	191	0.52	1000.000000	11:50:53 AM	1.3500	1.4375	1.437
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	198	0.54	-	-	-	-	1.417

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 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	205	0.56	338.000000	3:48:22 PM	1.4500	1.4500	1.450
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	212	0.58	38.300000	11:39:28 AM	1.3500	1.3500	1.550
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	219	0.60	-	-	-	-	1.454
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	226	0.62	-	-	-	-	1.493
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	233	0.64	-	-	-	-	1.476
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	240	0.66	-	-	-	-	1.488
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	254	0.70	8.323000	2:38:51 PM	1.4200	1.4226	1.485
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	261	0.72	-	-	-	-	1.550
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	268	0.73	-	-	-	-	1.551
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	275	0.75	-	-	-	-	1.564
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	282	0.77	-	-	-	-	1.483
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	282	0.77	244.300000	10:23:54 AM	1.5500	1.5500	1.550
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	289	0.79	-	-	-	-	1.586
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	296	0.81	1103.207000	3:47:00 PM	1.5250	1.6134	1.610
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	303	0.83	83.816000	2:34:00 PM	1.5300	1.5305	1.544
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	310	0.85	-	-	-	-	1.536
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	317	0.87	1.900000	2:39:56 PM	1.7000	1.7000	1.585
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	317	0.87	0.793000	3:46:53 PM	1.5500	1.5500	1.584
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	324	0.89	-	-	-	-	1.593
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	330	0.90	3.500000	11:38:27 AM	1.5500	1.5500	1.550
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	338	0.93	1.500000	3:46:45 PM	1.5750	1.5750	1.595
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	359	0.98	314.015000	3:32:13 PM	1.5900	1.5907	1.593
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	373	1.02	62.000000	3:12:56 PM	1.6250	1.6542	1.573
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	380	1.04	446.247000	2:39:19 PM	1.6250	1.6390	1.633
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	427	1.17	-	-	-	-	1.343
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	539	1.48	125.360000	2:31:24 PM	1.7250	1.7322	1.696
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	568	1.56	-	-	-	-	1.711
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	610	1.67	-	-	-	-	1.769
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	644	1.76	-	-	-	-	1.798
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	692	1.90	1734.730000	3:11:26 PM	1.8800	1.9075	1.896
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	694	1.90	44.400000	3:25:32 PM	1.9250	1.9242	1.876
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	761	2.08	818.350000	2:58:04 PM	1.8850	1.8951	1.900
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	770	2.11	-	-	-	-	1.899
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	786	2.15	375.310000	3:27:03 PM	1.9150	1.9150	1.917

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 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	830	2.27	0.030000	3:31:23 PM	1.9000	1.9000	1.866
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	868	2.38	-	-	-	-	1.887
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	946	2.59	26.500000	2:31:37 PM	2.0400	2.0400	1.899
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	972	2.66	1949.030000	3:56:43 PM	1.9625	1.9745	1.972
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,015	2.78	-	-	-	-	2.080
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,156	3.17	22.100000	3:00:11 PM	2.0750	2.0693	2.083
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,195	3.27	-	-	-	-	2.214
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,239	3.39	-	-	-	-	2.236
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,302	3.57	-	-	-	-	2.279
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,317	3.61	5.000000	11:12:53 AM	2.1000	2.1000	2.132
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,375	3.77	-	-	-	-	2.336
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,400	3.83	-	-	-	-	2.361
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,552	4.25	11.800000	2:01:00 PM	2.4956	2.4956	2.607
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,554	4.26	-	-	-	-	2.437
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,674	4.58	4332.670000	3:57:00 PM	2.6400	2.6468	2.641
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,702	4.66	2761.590000	3:42:00 PM	2.6400	2.6573	2.654
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,743	4.77	-	-	-	-	2.540
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,783	4.88	-	-	-	-	2.562
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,834	5.02	-	-	-	-	2.588
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,860	5.09	87.000000	11:40:46 AM	2.6000	2.6460	2.680
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,078	5.69	0.060000	3:02:01 PM	3.0000	2.8167	2.726
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,108	5.77	50.000000	9:41:58 AM	2.7120	2.7120	2.712
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,156	5.90	-	-	-	-	2.701
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,240	6.13	-	-	-	-	2.926
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,304	6.31	72.550000	3:13:45 PM	2.7500	2.7506	2.744
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,429	6.65	-	-	-	-	2.764
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,627	7.19	2.000000	11:14:10 AM	2.7250	2.7250	2.733
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,884	7.90	-	-	-	-	2.854
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,921	8.00	109.890000	3:59:15 PM	2.7400	2.7436	2.718
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,423	9.37	-	-	-	-	2.992
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,466	9.49	-	-	-	-	2.950
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,485	9.54	-	-	-	-	2.967
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,667	10.04	-	-	-	-	3.010
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,841	10.52	1300.020000	3:33:40 PM	3.0250	3.0346	3.033

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	3,919	10.73	-	-	-	-	3.082
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,039	11.06	-	-	-	-	3.119
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,067	11.14	1.000000	3:48:42 PM	3.2000	3.2000	3.148
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,277	11.71	-	-	-	-	3.224
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,340	11.88	-	-	-	-	3.251
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,452	12.19	0.510000	2:38:50 PM	3.2800	3.5349	3.313
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,046	13.82	-	-	-	-	3.584
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,375	14.72	-	-	-	-	3.720
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,452	14.93	3.000000	2:48:54 PM	4.0000	4.0000	3.820
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,740	15.72	-	-	-	-	3.850
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,971	16.35	-	-	-	-	3.966
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,061	16.59	-	-	-	-	3.945
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,130	16.78	10.000000	3:46:02 PM	3.9850	3.9850	3.968
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,251	17.11	-	-	-	-	3.986
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,587	18.03	10.700000	11:51:43 AM	4.0000	4.0000	3.978
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,181	19.66	29.930000	2:28:56 PM	3.9850	3.9840	3.949