

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 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	7	0.02	-	-	-	-	1.2085
RPGGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	14	0.04	-	-	-	-	1.3387
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	14	0.04	-	-	-	-	0.9512
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	21	0.06	5.003000	2:36:49 PM	0.8500	0.8500	1.0937
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	28	0.08	2.000000	11:33:30 AM	1.0500	1.0500	1.1667
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	35	0.10	-	-	-	-	1.2045
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	42	0.12	46.201000	2:43:30 PM	1.1500	1.1741	1.2393
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	49	0.13	486.617000	2:15:48 PM	1.2650	1.2966	1.2777
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	56	0.15	125.273000	2:06:19 PM	1.2250	1.2943	1.2738
RPGGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	60	0.16	24.300000	3:05:03 PM	1.3100	1.3113	1.3500
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	63	0.17	1.000000	11:07:41 AM	1.2750	1.2750	1.3971
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	70	0.19	5.000000	10:29:28 AM	1.2750	1.2750	1.2309
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	77	0.21	256.107800	2:40:32 PM	1.3100	1.3137	1.2871
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	84	0.23	156.372800	2:46:04 PM	1.3100	1.3128	1.3161
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	91	0.25	1182.925400	3:54:31 PM	1.3000	1.3318	1.3247
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	98	0.27	5.000000	11:42:01 AM	1.3250	1.3130	1.3600
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	105	0.29	-	-	-	-	1.4057
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	112	0.31	-	-	-	-	1.4129
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	119	0.33	1.033000	2:35:00 PM	1.4000	1.4000	1.7310
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	126	0.35	27.090000	2:11:46 PM	1.3150	1.3232	1.3436
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	133	0.36	0.150000	3:46:25 PM	1.5000	1.5000	1.4101
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	140	0.38	-	-	-	-	1.4781
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	147	0.40	-	-	-	-	1.6000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	154	0.42	-	-	-	-	1.5435
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	161	0.44	-	-	-	-	1.5409
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	168	0.46	109.330000	2:39:32 PM	1.6500	1.6592	1.6451
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	175	0.48	201.774000	11:58:53 AM	1.6750	1.6687	1.6239
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	182	0.50	1384.674000	3:21:44 PM	1.6670	1.6667	1.6631
RPGGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	189	0.52	-	-	-	-	1.6111
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	189	0.52	-	-	-	-	1.6151
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	196	0.54	0.350000	10:36:19 AM	1.7450	1.7450	1.5634
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	203	0.56	-	-	-	-	1.6000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	210	0.58	-	-	-	-	1.6000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	217	0.59	30.300000	11:02:05 AM	1.6000	1.6000	1.5997

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPG B 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	224	0.61	-	-	-	-	1.4193
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	224	0.61	-	-	-	-	1.5541
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	231	0.63	-	-	-	-	1.7108
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	237	0.65	-	-	-	-	1.7046
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	245	0.67	3.040000	2:38:09 PM	1.7500	1.7500	1.6862
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	266	0.73	-	-	-	-	1.7296
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	273	0.75	-	-	-	-	1.6108
RPG B 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	280	0.77	-	-	-	-	1.6983
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	280	0.77	18.408000	2:48:03 PM	1.6750	1.6750	1.7000
RPG B 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	287	0.79	-	-	-	-	1.6452
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	287	0.79	-	-	-	-	1.7385
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	294	0.81	-	-	-	-	1.7578
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	301	0.82	0.510000	10:02:19 AM	1.8250	1.8250	1.8955
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	308	0.84	3.073000	11:08:28 AM	1.6500	1.6500	1.7560
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	315	0.86	-	-	-	-	1.8047
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	322	0.88	0.400000	9:15:28 AM	1.8000	1.8000	1.8026
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	329	0.90	-	-	-	-	1.8495
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	334	0.91	-	-	-	-	1.8840
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	336	0.92	-	-	-	-	1.8543
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	343	0.94	-	-	-	-	1.8653
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	350	0.96	868.611400	3:13:31 PM	1.8750	1.8814	1.8806
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	357	0.98	1095.207000	3:55:18 PM	1.9500	1.8832	1.8865
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	364	1.00	2181.515200	3:34:20 PM	1.8900	1.8875	1.8872
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	446	1.22	7.110000	10:33:44 AM	2.0950	2.0950	2.0584
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	475	1.30	-	-	-	-	2.0804
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	517	1.42	-	-	-	-	2.1252
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	551	1.51	-	-	-	-	2.1812
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	599	1.64	18.000000	3:34:19 PM	2.3000	2.2500	2.2812
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	601	1.65	-	-	-	-	2.3945
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	668	1.83	92.285000	3:21:17 PM	2.2550	2.2913	2.3013
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	677	1.85	-	-	-	-	2.3484
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	693	1.90	16.000000	11:00:21 AM	2.4750	2.5766	2.4479
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	737	2.02	2.800000	10:57:42 AM	2.5000	2.5000	2.3317
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	775	2.12	-	-	-	-	2.4491

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 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	853	2.34	9.060000	2:29:33 PM	2.7500	2.7361	2.7566
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	879	2.41	-	-	-	-	2.5535
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	922	2.52	-	-	-	-	2.6211
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,060	2.90	1245.940000	3:50:22 PM	2.7450	2.7536	2.7473
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,063	2.91	-	-	-	-	2.7528
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,102	3.02	22.000000	10:55:12 AM	2.8800	2.8800	2.8883
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,146	3.14	-	-	-	-	2.7935
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,209	3.31	-	-	-	-	2.8399
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,224	3.35	501.100000	11:40:00 AM	3.0200	3.0000	3.0109
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,282	3.51	1326.280000	3:35:22 PM	2.9500	2.9500	2.9497
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,307	3.58	-	-	-	-	2.9120
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,459	4.00	275.160000	11:27:05 AM	2.9500	2.9682	2.9655
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,461	4.00	-	-	-	-	3.0228
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,581	4.33	876.020000	3:51:41 PM	2.9500	2.9502	2.9530
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,609	4.41	941.837000	3:51:44 PM	3.0500	3.0330	3.0435
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,650	4.52	-	-	-	-	3.1595
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,690	4.63	-	-	-	-	3.1879
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,741	4.77	-	-	-	-	3.2234
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,767	4.84	300.000000	11:34:26 AM	3.2300	3.2300	3.2146
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,820	4.98	6015.000000	3:57:34 PM	3.2325	3.2302	3.2311
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,985	5.44	1.665000	11:24:31 AM	3.5000	3.5259	3.3803
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,015	5.52	-	-	-	-	3.4007
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,063	5.65	-	-	-	-	3.4567
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,147	5.88	-	-	-	-	3.5178
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,211	6.05	555.000000	3:27:10 PM	3.4400	3.4526	3.4699
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,336	6.40	-	-	-	-	3.6491
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,534	6.94	7.090000	10:59:52 AM	4.0500	3.9813	4.0876
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,791	7.64	-	-	-	-	4.0652
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,828	7.74	11.500000	3:33:41 PM	3.9000	3.9063	3.9313
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,330	9.12	170.000000	10:09:51 AM	4.2000	4.1559	4.1650
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,373	9.24	1757.000000	11:54:22 AM	3.9850	3.9995	3.9994
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,392	9.29	-	-	-	-	4.2175
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,574	9.79	-	-	-	-	4.2890
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,748	10.26	76.504511	3:30:51 PM	4.1350	4.1634	4.1746

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	3,826	10.48	-	-	-	-	4.3874
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,946	10.80	4.500000	10:55:30 AM	4.5000	4.5000	4.5248
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,974	10.88	132.500000	11:47:45 AM	4.6500	4.6500	4.6325
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,184	11.46	-	-	-	-	4.5273
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,247	11.63	1.000000	10:58:39 AM	4.7500	4.7500	4.6967
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,359	11.93	0.981000	10:54:33 AM	4.7450	4.7450	4.5904
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,953	13.56	-	-	-	-	4.8057
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,282	14.46	2.000000	10:35:33 AM	5.2500	5.2500	4.9022
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,359	14.67	1.000000	10:09:16 AM	4.8500	4.8500	4.8739
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,647	15.46	1.758000	10:37:28 AM	5.3000	5.3000	4.9779
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,878	16.09	0.010000	3:56:24 PM	4.9200	4.9200	5.0074
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,968	16.34	11.000000	10:52:49 AM	5.3000	5.3000	5.0128
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,037	16.53	53.475000	2:50:39 PM	4.9500	4.8782	5.1001
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,158	16.86	3.000000	10:58:55 AM	5.0500	5.0500	5.0243
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,494	17.78	119.000000	11:16:17 AM	4.9750	4.9750	4.9749
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,088	19.41	1.000000	2:57:49 PM	4.8350	4.8350	4.9502