

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 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	5	0.01	-	-	-	-	1.0050
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	12	0.03	5.000000	11:07:15 AM	0.8500	0.8500	1.1500
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	19	0.05	3.583000	11:09:28 AM	1.1000	1.1000	1.1864
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	26	0.07	4.000000	11:58:29 AM	1.0000	1.0000	1.2094
RPG 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	30	0.08	0.780000	2:53:24 PM	1.3750	1.3590	1.3498
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	33	0.09	-	-	-	-	1.2253
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	40	0.11	287.045000	3:02:18 PM	1.1750	1.1663	1.1640
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	47	0.13	3.000000	2:30:38 PM	1.2350	1.2350	1.1904
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	54	0.15	-	-	-	-	1.2363
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	61	0.17	15.130000	2:41:08 PM	1.2250	1.2261	1.2443
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	68	0.19	241.289000	2:17:20 PM	1.2450	1.2479	1.2517
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	75	0.21	-	-	-	-	1.2950
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	82	0.23	45.816000	2:36:28 PM	1.2500	1.2500	1.2674
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	89	0.24	943.380000	3:01:42 PM	1.2600	1.2596	1.3162
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	96	0.26	38.047000	2:28:27 PM	1.2800	1.2800	1.2937
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	103	0.28	171.000000	10:56:05 AM	1.2875	1.2875	1.2935
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	110	0.30	1.000000	11:10:37 AM	1.3350	1.3350	1.3554
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	117	0.32	0.500000	3:12:22 PM	1.3200	1.3200	1.3515
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	124	0.34	-	-	-	-	1.3904
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	131	0.36	-	-	-	-	1.4077
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	138	0.38	23.341000	2:06:34 PM	1.3750	1.3750	1.3914
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	145	0.40	3.500000	2:45:50 PM	1.3850	1.3850	1.4601
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	152	0.42	1.004300	3:22:21 PM	1.4250	1.4250	1.4650
RPG 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	159	0.44	-	-	-	-	1.4181
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	159	0.44	469.000000	3:02:17 PM	1.4850	1.4836	1.4862
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	166	0.45	0.500000	10:48:42 AM	1.4700	1.4700	1.5594
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	173	0.47	61.128000	3:08:19 PM	1.5000	1.5139	1.5374
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	180	0.49	733.915000	3:36:15 PM	1.5250	1.5291	1.5268
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	187	0.51	1.000000	10:23:28 AM	1.5250	1.5250	1.5447
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	194	0.53	20.000000	3:26:15 PM	1.5000	1.5000	1.4019
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	194	0.53	-	-	-	-	1.6550
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	201	0.55	-	-	-	-	1.5883
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	207	0.57	-	-	-	-	1.6012
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	215	0.59	-	-	-	-	1.6179

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 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	236	0.65	2.500000	2:26:53 PM	1.6000	1.6000	1.6664
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	243	0.67	-	-	-	-	1.7008
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	250	0.68	-	-	-	-	1.3705
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	250	0.68	34.510000	3:42:22 PM	1.6250	1.6254	1.6989
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	257	0.70	5.000000	11:31:00 AM	1.6500	1.6500	1.3883
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	257	0.70	84.000000	10:48:42 AM	1.6500	1.6500	1.6602
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	264	0.72	-	-	-	-	1.7373
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	271	0.74	40.500000	2:41:01 PM	1.7200	1.7151	1.8668
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	278	0.76	-	-	-	-	1.7558
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	285	0.78	-	-	-	-	1.7347
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	292	0.80	3.042000	10:44:47 AM	1.7250	1.7250	1.7702
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	299	0.82	-	-	-	-	1.7795
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	304	0.83	-	-	-	-	1.6895
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	306	0.84	-	-	-	-	1.7973
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	313	0.86	4.749000	2:44:03 PM	1.7350	1.7404	1.7873
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	320	0.88	13.900000	11:29:53 AM	1.7500	1.7456	1.7900
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	327	0.90	-	-	-	-	1.8114
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	334	0.91	-	-	-	-	1.8213
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	341	0.93	4.900000	2:01:58 PM	1.7950	1.7950	1.8458
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	348	0.95	-	-	-	-	1.8480
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	355	0.97	12.000000	2:34:57 PM	1.8000	1.8000	1.8318
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	362	0.99	752.486000	3:33:23 PM	1.8000	1.8137	1.8055
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	416	1.14	-	-	-	-	1.9103
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	445	1.22	-	-	-	-	1.8795
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	487	1.33	-	-	-	-	1.9311
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	521	1.43	-	-	-	-	1.9738
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	569	1.56	9.700000	10:39:51 AM	2.0000	2.0088	2.1871
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	571	1.56	-	-	-	-	2.1112
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	638	1.75	534.607000	3:11:20 PM	2.1000	2.0555	2.0474
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	647	1.77	-	-	-	-	2.1303
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	663	1.82	7.600000	11:35:04 AM	2.2000	2.2000	2.2630
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	707	1.94	3.600000	11:31:00 AM	2.2400	2.2392	2.2337
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	745	2.04	-	-	-	-	2.2477
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	823	2.25	4.305000	2:23:40 PM	2.5000	2.4652	2.4040

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 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	849	2.32	0.070000	9:26:41 AM	2.3500	2.3500	2.2872
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	892	2.44	-	-	-	-	2.4748
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,030	2.82	209.892000	3:39:12 PM	2.5000	2.4649	2.4666
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,033	2.83	618.300000	2:44:34 PM	2.5000	2.4996	2.4842
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,072	2.94	150.000000	10:52:54 AM	2.5900	2.5900	2.5922
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,116	3.06	-	-	-	-	2.6382
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,179	3.23	-	-	-	-	2.6631
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,194	3.27	0.710000	11:57:38 AM	2.8500	2.8500	2.8349
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,252	3.43	1009.980000	3:58:47 PM	2.7950	2.7983	2.7955
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,277	3.50	-	-	-	-	2.7434
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,429	3.91	1.300000	3:50:37 PM	2.8500	2.9244	2.8645
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,431	3.92	-	-	-	-	2.8753
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,551	4.25	23.830000	3:40:13 PM	2.8500	2.8001	2.7912
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,579	4.32	9.510000	3:50:50 PM	2.8800	2.9349	2.9045
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,620	4.44	-	-	-	-	3.0111
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,660	4.55	-	-	-	-	3.0401
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,711	4.68	-	-	-	-	3.0772
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,737	4.76	-	-	-	-	3.1908
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,790	4.90	494.146000	3:57:26 PM	3.2450	3.2456	3.2470
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,955	5.35	-	-	-	-	3.3366
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,985	5.44	20.000000	9:49:58 AM	3.3053	3.3053	3.2619
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,033	5.57	-	-	-	-	3.2938
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,117	5.80	8.631000	11:44:40 AM	3.3000	3.3000	3.3478
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,181	5.97	7.542000	3:56:39 PM	3.4300	3.4350	3.4394
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,306	6.31	-	-	-	-	3.4621
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,504	6.86	-	-	-	-	3.5929
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,535	6.94	163.750000	3:41:44 PM	3.6500	3.6307	3.6350
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,761	7.56	-	-	-	-	3.7396
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,798	7.66	10.800000	2:49:23 PM	3.7400	3.7122	3.6540
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,300	9.04	-	-	-	-	3.9936
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,343	9.15	-	-	-	-	3.8495
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,362	9.21	-	-	-	-	3.9818
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,544	9.70	-	-	-	-	4.0697
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,718	10.18	13.920000	3:51:00 PM	4.1000	4.0667	4.0009

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	3,796	10.39	-	-	-	-	4.1785
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,916	10.72	-	-	-	-	4.2519
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,944	10.80	275.000000	10:34:43 AM	4.4700	4.4700	4.4776
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,154	11.37	-	-	-	-	4.3471
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,217	11.55	1.300000	11:08:30 AM	4.3750	4.3750	4.3799
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,329	11.85	-	-	-	-	4.4810
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,923	13.48	-	-	-	-	4.6066
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,252	14.38	-	-	-	-	4.7016
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,329	14.59	-	-	-	-	4.7497
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,617	15.38	-	-	-	-	4.7930
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,848	16.01	-	-	-	-	4.8727
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,938	16.26	-	-	-	-	4.8517
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,007	16.45	-	-	-	-	4.8840
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,128	16.78	-	-	-	-	4.8554
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,464	17.70	1.400000	3:36:56 PM	4.8900	4.8900	4.7981
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,058	19.32	-	-	-	-	4.8050