

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	1	0.00	-	-	-	-	-
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	8	0.02	75.022000	2:59:56 PM	0.8050	0.8050	0.8374
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	15	0.04	-	-	-	-	1.1198
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	22	0.06	2.001000	11:09:25 AM	1.0750	1.0750	1.1431
RPG 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	26	0.07	593.632530	3:43:28 PM	1.3550	1.3255	1.3403
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	29	0.08	-	-	-	-	1.1431
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	36	0.10	1003.984000	3:13:42 PM	1.1750	1.1251	1.1459
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	43	0.12	4.700000	9:57:04 AM	1.2250	1.2250	1.1910
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	50	0.14	8.087000	10:50:34 AM	1.2250	1.2250	1.2363
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	57	0.16	428.931000	3:07:12 PM	1.2100	1.2189	1.2234
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	64	0.18	700.168000	2:54:10 PM	1.2250	1.2259	1.2346
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	71	0.19	25.000000	-	-	-	1.2709
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	78	0.21	147.655800	11:29:51 AM	1.2500	1.2486	1.2592
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	85	0.23	342.802000	3:04:29 PM	1.2550	1.2590	1.3200
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	92	0.25	788.540000	3:41:45 PM	1.2575	1.2536	1.2534
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	99	0.27	127.978000	3:22:42 PM	1.2755	1.2755	1.2881
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	106	0.29	5.000000	3:08:25 PM	1.3000	1.3000	1.3393
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	113	0.31	36.109000	3:00:37 PM	1.3300	1.3313	1.3500
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	120	0.33	-	-	-	-	1.3747
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	127	0.35	-	-	-	-	1.3923
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	134	0.37	369.514000	3:36:15 PM	1.3500	1.3697	1.3707
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	141	0.39	5.020000	3:27:34 PM	1.4000	1.4000	1.4604
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	148	0.41	521.500000	3:09:12 PM	1.4300	1.4875	1.4618
RPG 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	155	0.42	-	-	-	-	1.3617
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	155	0.42	4.410000	2:52:11 PM	1.5000	1.5000	1.4873
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	162	0.44	42.100000	11:05:21 AM	1.4755	1.4751	1.5131
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	169	0.46	66.720000	3:51:34 PM	1.4750	1.5179	1.5375
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	176	0.48	160.312000	3:46:29 PM	1.5300	1.5212	1.5271
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	183	0.50	983.716000	3:44:31 PM	1.5275	1.5271	1.5271
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	190	0.52	6.000000	2:31:42 PM	1.5000	1.5000	1.3588
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	190	0.52	49.467000	3:01:20 PM	1.4000	1.5211	1.4638
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	197	0.54	-	-	-	-	1.5724
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	203	0.56	-	-	-	-	1.5855
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	211	0.58	-	-	-	-	1.6025

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	232	0.64	-	-	-	-	1.6504
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	239	0.65	-	-	-	-	1.6785
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	246	0.67	70.000000	11:44:11 AM	1.6250	1.6250	1.6104
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	246	0.67	-	-	-	-	1.6989
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	253	0.69	0.515000	11:14:10 AM	1.7250	1.7250	1.6873
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	253	0.69	11.130000	2:30:21 PM	1.6500	1.6500	1.6601
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	260	0.71	1.000000	11:19:09 AM	1.7000	1.7000	1.7373
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	267	0.73	5.047000	9:34:38 AM	1.6750	1.6750	1.8808
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	274	0.75	3.414000	2:21:09 PM	1.7000	1.6984	1.7441
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	281	0.77	-	-	-	-	1.7337
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	288	0.79	0.504000	2:18:28 PM	1.7250	1.7250	1.7700
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	295	0.81	-	-	-	-	1.7714
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	300	0.82	-	-	-	-	1.7140
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	302	0.83	-	-	-	-	1.8000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	309	0.85	0.707000	2:30:34 PM	1.7250	1.7250	1.7873
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	316	0.87	0.810000	10:22:56 AM	1.7500	1.7500	1.7900
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	323	0.88	-	-	-	-	1.8081
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	330	0.90	193.000000	2:27:56 PM	1.7850	1.7850	1.7850
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	337	0.92	371.790000	3:28:19 PM	1.7900	1.7907	1.7925
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	344	0.94	121.630000	2:28:04 PM	1.8000	1.8000	1.8033
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	351	0.96	93.295000	3:11:25 PM	1.8000	1.7802	1.8084
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	358	0.98	126.294000	3:10:23 PM	1.8000	1.7927	1.8031
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	365	1.00	2305.270000	3:44:07 PM	1.7950	1.7939	1.8291
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	412	1.13	376.080000	2:57:52 PM	1.8500	1.8503	1.8500
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	441	1.21	-	-	-	-	1.8876
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	483	1.32	-	-	-	-	1.9347
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	517	1.42	-	-	-	-	1.9735
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	565	1.55	3.440000	3:10:20 PM	2.0950	2.0944	2.1811
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	567	1.55	-	-	-	-	2.1047
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	634	1.74	173.480000	3:51:28 PM	2.0800	2.0343	2.0276
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	643	1.76	-	-	-	-	2.1159
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	659	1.80	0.443500	11:25:14 AM	2.2150	2.2150	2.2281
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	703	1.93	2.265000	11:59:18 AM	2.2150	2.2163	2.2301
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	741	2.03	-	-	-	-	2.2243

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	819	2.24	423.740000	3:31:49 PM	2.4500	2.2522	2.2846
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	845	2.31	550.000000	2:48:14 PM	2.2150	2.2223	2.2225
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	888	2.43	-	-	-	-	2.4178
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,026	2.81	8279.669000	3:55:13 PM	2.4200	2.4318	2.4204
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,029	2.82	7.277000	3:16:17 PM	2.4400	2.4700	2.4953
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,068	2.92	-	-	-	-	2.5888
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,112	3.04	-	-	-	-	2.5901
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,175	3.22	-	-	-	-	2.6242
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,190	3.26	1010.381000	3:55:41 PM	2.7250	2.6508	2.6609
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,248	3.42	1553.230000	3:40:07 PM	2.7150	2.7182	2.7197
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,273	3.49	-	-	-	-	2.7051
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,425	3.90	50.000000	11:03:46 AM	2.8000	2.8000	2.8284
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,427	3.91	-	-	-	-	2.8362
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,547	4.24	126.100000	3:55:17 PM	2.7620	2.7708	2.7789
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,575	4.31	54.500000	3:00:48 PM	2.8250	2.8313	2.8659
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,616	4.42	-	-	-	-	2.9795
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,656	4.53	-	-	-	-	3.0100
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,707	4.67	-	-	-	-	3.0488
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,733	4.75	0.520000	3:51:27 PM	3.2150	3.2150	3.1340
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,786	4.89	3200.200000	3:47:56 PM	3.2125	3.2201	3.2157
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,951	5.34	5.110000	10:54:13 AM	3.3500	3.3304	3.2885
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,981	5.42	0.300000	10:59:18 AM	3.6500	3.6500	3.2459
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,029	5.56	-	-	-	-	3.2798
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,113	5.79	-	-	-	-	3.3378
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,177	5.96	29.056000	3:24:53 PM	3.4600	3.4600	3.4376
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,302	6.30	-	-	-	-	3.4595
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,500	6.85	5.000000	2:45:40 PM	3.7000	3.7000	3.5911
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,531	6.93	298.630000	3:01:47 PM	3.6600	3.6636	3.6550
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,757	7.55	-	-	-	-	3.7369
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,794	7.65	84.170000	3:24:56 PM	3.7800	3.7825	3.7398
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,296	9.02	-	-	-	-	3.9888
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,339	9.14	50.000000	3:24:00 PM	3.8000	3.8000	3.7893
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,358	9.19	-	-	-	-	3.9891
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,540	9.69	-	-	-	-	4.0725

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	3,714	10.17	630.020000	3:50:37 PM	4.0000	4.0166	4.0085
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,792	10.38	-	-	-	-	4.1789
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,912	10.71	-	-	-	-	4.2439
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,940	10.79	19.305000	3:29:26 PM	4.3800	4.3800	4.4771
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,150	11.36	0.500000	10:59:03 AM	4.6500	4.6500	4.3378
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,213	11.54	-	-	-	-	4.3673
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,325	11.84	110.500000	11:57:43 AM	4.4400	4.4499	4.4487
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,919	13.47	-	-	-	-	4.6028
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,248	14.37	-	-	-	-	4.6982
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,325	14.58	-	-	-	-	4.7371
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,613	15.37	-	-	-	-	4.7900
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,844	16.00	-	-	-	-	4.8630
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,934	16.25	-	-	-	-	4.8500
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,003	16.44	62.000000	3:46:54 PM	4.8100	4.8127	4.8838
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,124	16.77	-	-	-	-	4.8549
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,460	17.69	-	-	-	-	4.7978
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,054	19.31	-	-	-	-	5.0995