

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 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	7	0.02	-	-	-	-	1.1213
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	14	0.04	4.000000	2:01:51 PM	0.9000	0.9000	0.9239
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	18	0.05	32.000000	3:32:24 PM	1.2750	1.2750	1.3384
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	21	0.06	0.020000	10:48:29 AM	1.2500	1.2500	1.1318
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	28	0.08	-	-	-	-	1.1316
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	35	0.10	100.000000	11:36:58 AM	1.0500	1.0500	1.0888
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	42	0.12	153.440000	2:16:46 PM	1.1000	1.1301	1.1752
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	49	0.13	132.227200	11:04:50 AM	1.2000	1.1882	1.2009
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	56	0.15	394.895000	2:53:39 PM	1.2400	1.1257	1.1848
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	63	0.17	0.501000	2:30:29 PM	1.1500	1.1500	1.2327
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	70	0.19	1.053000	9:53:20 AM	1.2000	1.2000	1.2515
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	77	0.21	42.374000	3:13:12 PM	1.2600	1.2306	1.4431
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	84	0.23	323.226200	3:05:30 PM	1.2500	1.2275	1.2518
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	91	0.25	2904.166800	3:48:29 PM	1.2550	1.2624	1.2623
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	98	0.27	13.935000	2:49:40 PM	1.3300	1.3213	1.3311
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	105	0.29	78.237000	2:49:50 PM	1.3300	1.3029	1.3093
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	112	0.31	20.064900	10:12:52 AM	1.3250	1.3250	1.3686
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	119	0.33	0.500000	11:06:40 AM	1.4000	1.4000	1.3873
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	126	0.35	15.037400	3:17:25 PM	1.3600	1.3533	1.3669
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	133	0.36	1193.990500	3:27:01 PM	1.4800	1.4843	1.4805
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	140	0.38	228.730000	2:48:29 PM	1.4825	1.4933	1.4827
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	147	0.40	0.100000	10:01:29 AM	1.5500	1.5500	1.3620
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	147	0.40	29.427000	2:23:45 PM	1.4800	1.4831	1.4841
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	154	0.42	-	-	-	-	1.5000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	161	0.44	261.200000	3:05:54 PM	1.5300	1.5283	1.5314
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	168	0.46	66.362300	2:22:14 PM	1.5600	1.5395	1.5333
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	175	0.48	534.396000	2:50:22 PM	1.5380	1.5440	1.5352
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	182	0.50	14.000000	3:05:20 PM	1.5000	1.5250	1.1663
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	182	0.50	1115.237700	3:48:19 PM	1.5350	1.5392	1.5379
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	189	0.52	-	-	-	-	1.5734
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	195	0.53	1.250000	10:58:19 AM	1.5500	1.5500	1.5845
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	203	0.56	-	-	-	-	1.5990
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	224	0.61	-	-	-	-	1.6386
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	231	0.63	-	-	-	-	1.6574

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 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	238	0.65	-	-	-	-	1.4672
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	238	0.65	-	-	-	-	1.6881
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	245	0.67	-	-	-	-	1.6442
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	245	0.67	5.225000	9:21:10 AM	1.6500	1.6500	1.6670
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	252	0.69	255.600000	3:56:59 PM	1.6750	1.6750	1.6791
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	259	0.71	-	-	-	-	1.9080
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	266	0.73	101.420000	2:37:59 PM	1.6950	1.7000	1.7000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	273	0.75	2997.058000	2:14:56 PM	1.7150	1.6976	1.6980
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	280	0.77	88.000000	11:57:06 AM	1.7250	1.7250	1.7306
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	287	0.79	-	-	-	-	1.7448
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	292	0.80	-	-	-	-	1.6645
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	294	0.81	1.213000	9:59:05 AM	1.7250	1.7250	1.7610
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	301	0.82	1.422000	9:56:55 AM	1.7000	1.7000	1.7614
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	308	0.84	3.028000	10:44:05 AM	1.7250	1.7250	1.7637
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	315	0.86	-	-	-	-	1.7800
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	322	0.88	10.427400	10:12:46 AM	1.7500	1.7499	1.7809
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	329	0.90	285.602100	2:16:22 PM	1.7550	1.7584	1.7631
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	336	0.92	-	-	-	-	1.7882
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	343	0.94	413.957000	3:24:11 PM	1.7650	1.7609	1.7651
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	350	0.96	-	-	-	-	1.7867
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	357	0.98	207.129000	3:59:12 PM	1.7600	1.7608	1.7769
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	364	1.00	1508.810000	3:47:22 PM	1.7750	1.7809	1.7806
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	404	1.11	681.380000	2:52:35 PM	1.8250	1.7801	1.7848
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	433	1.19	-	-	-	-	1.8383
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	475	1.30	-	-	-	-	1.8853
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	509	1.39	-	-	-	-	1.9237
RPG 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	557	1.53	9.200000	3:37:12 PM	2.0000	2.0004	2.1330
RPG 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	559	1.53	70.267000	9:42:26 AM	1.8750	1.8750	1.8713
RPG 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	626	1.71	12.500000	2:52:41 PM	2.0500	2.0252	1.9936
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	635	1.74	-	-	-	-	2.0652
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	651	1.78	1.443500	11:59:43 AM	2.1700	2.1700	2.2885
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	695	1.90	-	-	-	-	2.1746
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	733	2.01	-	-	-	-	2.1747
RPG 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	811	2.22	23.500000	3:53:27 PM	2.3000	2.2734	2.2109

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	837	2.29	0.200000	10:42:36 AM	2.2500	2.2500	2.1915
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	880	2.41	-	-	-	-	2.3421
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,018	2.79	1018.465000	3:46:45 PM	2.4000	2.4047	2.4068
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,021	2.80	48.500000	2:49:33 PM	2.4250	2.4106	2.4099
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,060	2.90	-	-	-	-	2.5750
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,104	3.02	23.007000	11:09:16 AM	2.4500	2.4500	2.4852
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,167	3.20	-	-	-	-	2.5893
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,182	3.24	-	-	-	-	2.6406
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,240	3.40	267.530000	3:37:02 PM	2.6900	2.6893	2.6818
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,265	3.46	-	-	-	-	2.6758
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,417	3.88	25.000000	3:16:33 PM	2.7200	2.7200	2.8475
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,419	3.89	-	-	-	-	2.8135
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,539	4.21	180.335000	3:41:40 PM	2.7500	2.7239	2.7273
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,567	4.29	52.000000	3:28:36 PM	2.8500	2.8495	2.8205
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,608	4.40	-	-	-	-	2.9701
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,648	4.51	-	-	-	-	3.0030
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,699	4.65	-	-	-	-	3.0448
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,725	4.72	5.000000	2:53:39 PM	3.0500	3.0650	3.0958
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,778	4.87	3398.013500	3:37:03 PM	3.2300	3.2141	3.2323
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,943	5.32	-	-	-	-	3.2635
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,973	5.40	103.000000	10:07:42 AM	3.2500	3.2490	3.3271
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,021	5.53	-	-	-	-	3.2925
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,105	5.76	-	-	-	-	3.3543
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,169	5.94	100.000000	3:34:59 PM	3.5000	3.5000	3.5000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,294	6.28	-	-	-	-	3.4818
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,492	6.82	2.000000	2:53:59 PM	3.8000	3.8000	3.6099
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,523	6.91	2195.528000	3:35:09 PM	3.7000	3.6935	3.7042
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,749	7.53	-	-	-	-	3.7503
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,786	7.63	146.100000	3:32:28 PM	3.7500	3.7575	3.7512
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,288	9.00	-	-	-	-	3.9908
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,331	9.12	-	-	-	-	3.8040
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,350	9.17	-	-	-	-	4.0042
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,532	9.67	-	-	-	-	4.0808
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,706	10.15	153.000000	3:38:45 PM	4.0175	3.9894	4.0137

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	3,784	10.36	-	-	-	-	4.1380
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,904	10.69	-	-	-	-	4.2444
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,932	10.77	-	-	-	-	4.4416
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,142	11.34	0.012000	3:32:48 PM	4.3500	4.3500	4.3471
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,205	11.51	6.000000	11:21:24 AM	4.5700	4.5700	4.3771
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,317	11.82	10.800000	3:44:03 PM	4.3950	4.3950	4.4512
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,911	13.45	-	-	-	-	4.6394
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,240	14.35	-	-	-	-	4.7392
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,317	14.56	3.680000	3:33:09 PM	4.7500	4.7500	4.7479
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,605	15.35	-	-	-	-	4.8341
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,836	15.98	-	-	-	-	4.8496
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,926	16.23	12.000000	11:13:04 AM	4.7000	4.7450	4.8447
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,995	16.41	32.000000	11:32:18 AM	4.7500	4.7517	4.8496
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,116	16.75	-	-	-	-	4.8421
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,452	17.67	169.600000	3:32:37 PM	4.8500	4.7971	4.7998
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,046	19.29	-	-	-	-	4.9450