

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	5	0.01	-	-	-	-	1.1289
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	12	0.03	-	-	-	-	0.9239
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	16	0.04	2.000000	2:47:24 PM	1.3500	1.3125	1.3361
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	19	0.05	-	-	-	-	1.1376
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	26	0.07	-	-	-	-	1.1351
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	33	0.09	-	-	-	-	1.0887
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	40	0.11	56.000000	11:54:10 AM	1.0800	1.1343	1.1762
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	47	0.13	9.750000	2:53:29 PM	1.1700	1.1700	1.2009
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	54	0.15	22.537000	2:23:53 PM	1.2000	1.2063	1.1848
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	61	0.17	-	-	-	-	1.2339
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	68	0.19	-	-	-	-	1.2533
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	75	0.21	146.230000	2:34:55 PM	1.2000	1.2339	1.5146
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	82	0.23	175.202000	2:03:52 PM	1.2450	1.2505	1.2410
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	89	0.24	371.630500	3:15:19 PM	1.2550	1.2552	1.2592
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	96	0.26	-	-	-	-	1.3346
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	103	0.28	20.055000	9:58:52 AM	1.3000	1.3000	1.3093
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	110	0.30	-	-	-	-	1.3697
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	117	0.32	0.600000	2:20:51 PM	1.3750	1.3750	1.3872
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	124	0.34	-	-	-	-	1.3669
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	131	0.36	1685.312000	3:42:47 PM	1.4750	1.4948	1.4842
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	138	0.38	-	-	-	-	1.4827
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	145	0.40	-	-	-	-	1.4016
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	145	0.40	5.770000	10:28:12 AM	1.4750	1.4750	1.4782
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	152	0.42	-	-	-	-	1.4908
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	159	0.44	2.000000	10:00:43 AM	1.4750	1.4750	1.5314
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	166	0.45	53.274000	11:11:42 AM	1.5400	1.5208	1.5292
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	173	0.47	108.063000	2:49:26 PM	1.5200	1.5021	1.4997
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	180	0.49	-	-	-	-	1.3902
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	180	0.49	804.658300	3:47:46 PM	1.5155	1.5237	1.5338
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	187	0.51	-	-	-	-	1.5634
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	193	0.53	0.200000	11:38:35 AM	1.5400	1.5400	1.5750
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	201	0.55	-	-	-	-	1.5903
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	222	0.61	-	-	-	-	1.6318
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	229	0.63	-	-	-	-	1.6501

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 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	236	0.65	24.188990	3:03:45 PM	1.6000	1.5090	1.5059
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	236	0.65	2.860000	11:17:47 AM	1.5500	1.5500	1.6783
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	243	0.67	0.100000	2:48:56 PM	1.6900	1.6900	1.5996
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	243	0.67	728.151000	3:55:16 PM	1.6250	1.6248	1.6417
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	250	0.68	14.955000	10:52:18 AM	1.6250	1.6250	1.6794
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	257	0.70	-	-	-	-	1.9386
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	264	0.72	-	-	-	-	1.7000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	271	0.74	73.920000	11:51:42 AM	1.6550	1.6548	1.6980
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	278	0.76	-	-	-	-	1.7306
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	285	0.78	-	-	-	-	1.7431
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	290	0.79	0.330000	2:57:43 PM	1.6250	1.6250	1.6771
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	292	0.80	-	-	-	-	1.7568
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	299	0.82	4.100000	11:23:34 AM	1.7000	1.7000	1.7576
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	306	0.84	-	-	-	-	1.7599
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	313	0.86	18.300000	11:07:43 AM	1.7275	1.7275	1.7800
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	320	0.88	173.125600	3:28:15 PM	1.7250	1.7267	1.7394
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	327	0.90	1.012000	3:32:43 PM	1.7500	1.7500	1.7592
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	334	0.91	1.000000	2:54:32 PM	1.7350	1.7350	1.7819
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	341	0.93	504.000000	3:48:29 PM	1.7250	1.7375	1.7469
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	348	0.95	262.436000	2:49:25 PM	1.7250	1.7499	1.7673
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	355	0.97	101.193000	11:44:22 AM	1.7600	1.7599	1.7699
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	362	0.99	67.463000	3:10:34 PM	1.7650	1.7542	1.7777
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	402	1.10	28.050000	3:04:12 PM	1.7500	1.7411	1.7720
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	431	1.18	-	-	-	-	1.8426
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	473	1.30	-	-	-	-	1.8884
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	507	1.39	-	-	-	-	1.9257
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	555	1.52	4.750000	2:51:56 PM	2.0000	2.0000	2.1507
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	557	1.53	-	-	-	-	1.8601
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	624	1.71	48.500000	3:20:01 PM	1.9500	1.9766	2.0353
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	633	1.73	-	-	-	-	2.0634
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	649	1.78	0.500000	3:04:43 PM	2.2000	2.2000	2.2907
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	693	1.90	3.864000	2:44:17 PM	2.2500	2.2500	2.1634
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	731	2.00	-	-	-	-	2.1703
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	809	2.22	14.365000	3:34:26 PM	2.3500	2.3512	2.3025

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	835	2.29	0.150000	9:58:02 AM	2.2000	2.2000	2.2132
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	878	2.40	-	-	-	-	2.3344
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,016	2.78	2639.650000	3:59:16 PM	2.3730	2.3745	2.3739
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,019	2.79	213.200000	2:54:43 PM	2.3500	2.3608	2.3660
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,058	2.90	14.000000	9:53:10 AM	2.5250	2.4536	2.5666
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,102	3.02	28.894000	10:48:38 AM	2.4000	2.4000	2.4628
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,165	3.19	-	-	-	-	2.5917
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,180	3.23	12.828669	3:03:50 PM	2.7250	2.6470	2.6357
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,238	3.39	755.840000	3:34:15 PM	2.6550	2.6653	2.6648
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,263	3.46	-	-	-	-	2.6833
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,415	3.87	54.200000	3:42:11 PM	2.8000	2.7649	2.8250
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,417	3.88	-	-	-	-	2.8289
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,537	4.21	1608.415000	3:46:54 PM	2.7650	2.7600	2.7562
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,565	4.29	354.000000	11:19:16 AM	2.8750	2.8750	2.8722
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,606	4.40	-	-	-	-	2.9975
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,646	4.51	-	-	-	-	3.0330
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,697	4.65	-	-	-	-	3.0781
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,723	4.72	3.000000	11:18:31 AM	3.2000	3.2000	3.1469
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,776	4.86	1100.000000	3:28:12 PM	3.2300	3.2298	3.2313
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,941	5.31	4.500000	3:05:02 PM	3.4000	3.4111	3.3060
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,971	5.40	3.000000	10:00:03 AM	3.5000	3.5000	3.3181
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,019	5.53	-	-	-	-	3.3440
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,103	5.76	30.000000	10:39:00 AM	3.5500	3.5500	3.4100
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,167	5.93	2.000000	11:18:13 AM	3.6250	3.6250	3.5613
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,292	6.28	-	-	-	-	3.5431
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,490	6.82	502.000000	11:04:13 AM	3.8775	3.7109	3.7085
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,521	6.90	3253.906000	3:44:12 PM	3.8015	3.8204	3.8023
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,747	7.52	-	-	-	-	3.8073
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,784	7.62	245.950000	3:54:00 PM	3.8000	3.8080	3.8000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,286	9.00	-	-	-	-	4.0244
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,329	9.11	10.160000	2:38:27 PM	3.8150	3.8150	3.8316
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,348	9.17	-	-	-	-	4.0359
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,530	9.67	-	-	-	-	4.1001
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,704	10.14	177.500000	11:31:39 AM	4.0500	4.0511	4.0485

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	3,782	10.36	-	-	-	-	4.1507
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,902	10.68	1.000000	3:04:12 PM	4.4500	4.4500	4.2405
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,930	10.76	2.650000	3:04:27 PM	4.5000	4.4038	4.4402
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,140	11.34	-	-	-	-	4.3330
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,203	11.51	-	-	-	-	4.3605
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,315	11.81	1.000000	-	-	-	4.4263
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,909	13.44	-	-	-	-	4.6378
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,238	14.34	-	-	-	-	4.7278
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,315	14.55	0.800000	2:58:44 PM	5.0000	5.0000	4.7468
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,603	15.34	-	-	-	-	4.8332
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,834	15.97	-	-	-	-	4.8481
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,924	16.22	-	-	-	-	4.8444
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,993	16.41	3.680000	3:04:32 PM	4.9000	4.9092	4.8492
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,114	16.74	-	-	-	-	4.8816
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,450	17.66	300.000000	10:24:49 AM	4.9500	4.9500	4.9275
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,044	19.29	49.000000	2:44:53 PM	4.9475	4.9004	5.0352