

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 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	5	0.01	-	-	-	-	1.0606
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	9	0.03	39.800000	10:23:22 AM	1.2750	1.2750	1.3279
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	12	0.03	-	-	-	-	1.1744
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	19	0.05	-	-	-	-	1.1653
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	26	0.07	-	-	-	-	1.0313
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	33	0.09	8.000000	11:54:58 AM	1.0000	1.0000	1.1834
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	40	0.11	-	-	-	-	1.1987
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	47	0.13	5.000000	2:41:02 PM	1.1000	1.1000	1.1876
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	54	0.15	2.000000	2:41:06 PM	1.1500	1.1500	1.2253
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	61	0.17	30.800000	2:41:09 PM	1.1500	1.1182	1.1696
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	68	0.19	4.000000	2:04:54 PM	1.1500	1.1500	1.6671
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	75	0.21	257.430000	2:41:08 PM	1.2000	1.1375	1.1413
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	82	0.23	2.961000	2:44:06 PM	1.1500	1.1531	1.2307
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	89	0.24	139.144000	3:47:33 PM	1.1500	1.1871	1.2084
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	96	0.26	10.023000	10:19:26 AM	1.2100	1.2100	1.2438
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	103	0.28	0.246100	2:02:26 PM	1.2350	1.2350	1.3246
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	110	0.30	-	-	-	-	1.3375
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	117	0.32	-	-	-	-	1.2850
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	124	0.34	255.660000	3:51:56 PM	1.3900	1.4008	1.4103
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	131	0.36	11.500000	2:09:07 PM	1.4100	1.4022	1.4443
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	138	0.38	2.000000	2:27:27 PM	1.5200	1.5200	1.3854
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	138	0.38	1.800000	3:22:27 PM	1.4100	1.4100	1.4271
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	145	0.40	-	-	-	-	1.4037
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	152	0.42	12.112000	11:09:23 AM	1.4250	1.4250	1.4279
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	159	0.44	0.600000	11:37:43 AM	1.4200	1.4200	1.4401
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	166	0.45	202.705000	11:45:01 AM	1.4251	1.4251	1.4408
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	173	0.47	12.000000	2:23:37 PM	1.4250	1.4250	1.2650
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	173	0.47	14.070000	10:57:08 AM	1.4550	1.4550	1.4593
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	180	0.49	475.643200	3:19:16 PM	1.4355	1.4351	1.4501
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	186	0.51	-	-	-	-	1.4798
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	194	0.53	-	-	-	-	1.4935
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	215	0.59	-	-	-	-	1.5300
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	222	0.61	-	-	-	-	1.5243
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	229	0.63	70.000000	10:58:44 AM	1.5000	1.5000	1.4869

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 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	229	0.63	211.005000	2:46:58 PM	1.5000	1.5000	1.5257
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	236	0.65	-	-	-	-	1.5275
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	236	0.65	254.000000	11:57:48 AM	1.5150	1.5150	1.5249
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	243	0.67	162.398000	11:16:41 AM	1.6250	1.6056	1.6394
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	250	0.68	500.000000	9:50:09 AM	1.5800	1.5800	1.6369
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	257	0.70	500.000000	9:50:34 AM	1.5800	1.5800	1.6099
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	264	0.72	205.038000	11:45:38 AM	1.5500	1.5841	1.5950
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	271	0.74	-	-	-	-	1.6492
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	278	0.76	-	-	-	-	1.6377
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	283	0.78	-	-	-	-	1.6037
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	285	0.78	-	-	-	-	1.6510
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	292	0.80	-	-	-	-	1.6150
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	299	0.82	-	-	-	-	1.7100
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	306	0.84	-	-	-	-	1.7496
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	313	0.86	400.000000	3:47:11 PM	1.6450	1.6425	1.6425
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	320	0.88	0.550000	9:51:58 AM	1.6750	1.6750	1.7592
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	327	0.90	-	-	-	-	1.7017
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	334	0.91	-	-	-	-	1.7486
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	341	0.93	43.040000	2:31:22 PM	1.6750	1.6754	1.7410
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	348	0.95	-	-	-	-	1.7461
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	355	0.97	-	-	-	-	1.7779
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	362	0.99	158.142000	3:25:07 PM	1.6600	1.6835	1.6816
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	395	1.08	2010.000000	2:11:40 PM	1.6750	1.6999	1.6947
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	424	1.16	-	-	-	-	1.7886
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	466	1.28	-	-	-	-	1.8368
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	500	1.37	-	-	-	-	1.8759
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	548	1.50	45.740000	2:40:43 PM	1.9975	1.9348	2.1046
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	550	1.51	-	-	-	-	1.8315
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	617	1.69	0.200000	2:14:14 PM	2.0000	2.0000	2.0971
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	626	1.71	60.000000	11:00:37 AM	1.9800	1.9800	2.0207
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	642	1.76	-	-	-	-	2.1624
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	686	1.88	-	-	-	-	2.0144
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	724	1.98	-	-	-	-	2.1332
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	802	2.20	44.500000	2:27:21 PM	2.2500	2.2163	2.2943

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	828	2.27	-	-	-	-	2.2886
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	871	2.39	28.820000	10:54:57 AM	2.2000	2.2000	2.2885
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,009	2.76	1318.610000	3:53:23 PM	2.3650	2.3646	2.3654
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,012	2.77	0.500000	10:30:28 AM	2.3575	2.3575	2.3315
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,051	2.88	-	-	-	-	2.4930
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,095	3.00	-	-	-	-	2.4384
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,158	3.17	-	-	-	-	2.5573
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,173	3.21	3.000000	10:55:39 AM	2.6000	2.6000	2.5865
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,231	3.37	400.000000	3:22:22 PM	2.5900	2.5900	2.5877
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,256	3.44	-	-	-	-	2.6498
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,408	3.86	-	-	-	-	2.8250
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,410	3.86	-	-	-	-	2.7959
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,530	4.19	603.808000	3:41:35 PM	2.7050	2.7042	2.7048
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,558	4.27	14.800000	3:30:08 PM	2.8000	2.8057	2.8581
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,599	4.38	-	-	-	-	2.9675
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,639	4.49	-	-	-	-	3.0034
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,690	4.63	-	-	-	-	3.0492
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,716	4.70	-	-	-	-	3.1358
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,769	4.84	3182.490000	3:18:08 PM	3.1925	3.1910	3.1927
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,934	5.30	-	-	-	-	3.2683
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,964	5.38	-	-	-	-	3.3055
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,012	5.51	-	-	-	-	3.3839
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,096	5.74	-	-	-	-	3.3847
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,160	5.91	560.000000	2:51:53 PM	3.5100	3.5047	3.5062
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,285	6.26	-	-	-	-	3.5161
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,483	6.80	401.815000	3:27:52 PM	3.7250	3.7219	3.7164
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,514	6.88	7704.300000	3:38:28 PM	3.6900	3.6886	3.6912
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,740	7.50	-	-	-	-	3.7546
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,777	7.60	155.000000	3:59:51 PM	3.7500	3.7584	3.7626
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,279	8.98	-	-	-	-	3.9247
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,322	9.10	675.000000	3:59:13 PM	3.7950	3.8065	3.8108
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,341	9.15	-	-	-	-	3.9345
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,523	9.65	-	-	-	-	3.9778
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,697	10.12	164.500000	3:14:53 PM	3.9250	3.9255	3.9233

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	3,775	10.34	-	-	-	-	4.0963
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,895	10.66	-	-	-	-	4.1007
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,923	10.74	1.000000	3:38:32 PM	4.5750	4.5750	4.2294
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,133	11.32	-	-	-	-	4.2014
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,196	11.49	-	-	-	-	4.2325
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,308	11.80	2.000000	10:44:22 AM	4.6000	4.6000	4.2962
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,902	13.42	-	-	-	-	4.6213
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,231	14.32	-	-	-	-	4.7355
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,308	14.53	0.361000	10:21:58 AM	4.8000	4.8000	4.7834
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,596	15.32	-	-	-	-	4.8686
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,827	15.95	-	-	-	-	4.9061
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,917	16.20	-	-	-	-	4.8641
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,986	16.39	85.065000	3:09:27 PM	5.0100	5.0405	4.9574
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,107	16.72	-	-	-	-	4.9477
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,443	17.64	-	-	-	-	4.9660
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,037	19.27	209.420000	3:31:14 PM	5.0300	5.0299	5.0293