

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 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	1	0.00	-	-	-	-	-
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	8	0.02	-	-	-	-	0.5500
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	15	0.04	-	-	-	-	0.7132
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	22	0.06	-	-	-	-	0.8164
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	29	0.08	-	-	-	-	0.8500
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	36	0.10	7.100000	11:55:01 AM	0.9750	0.6581	0.7718
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	43	0.12	2.000000	11:30:23 AM	0.7000	0.7000	0.8878
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	50	0.14	668.550000	2:37:59 PM	0.9500	0.9265	1.6538
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	57	0.16	2.000000	10:19:56 AM	0.9400	0.9400	0.9774
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	64	0.18	6.600000	11:32:02 AM	0.8500	0.8500	1.0400
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	71	0.19	-	-	-	-	1.0695
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	78	0.21	-	-	-	-	1.1239
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	85	0.23	321.742000	3:17:37 PM	1.0900	1.0888	1.0914
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	92	0.25	1021.932000	3:43:43 PM	1.0850	1.0814	1.0856
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	99	0.27	-	-	-	-	1.1065
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	106	0.29	311.253000	3:21:13 PM	1.3000	1.2807	1.2800
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	113	0.31	1021.392000	3:29:55 PM	1.3500	1.3246	1.3269
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	120	0.33	-	-	-	-	1.2785
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	120	0.33	346.200000	11:57:23 AM	1.3300	1.2813	1.3357
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	127	0.35	45.683000	2:39:20 PM	1.3500	1.3478	1.3432
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	134	0.37	40.565000	2:54:22 PM	1.3550	1.3535	1.3441
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	141	0.39	2.421000	11:34:21 AM	1.3500	1.3500	1.3775
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	148	0.41	-	-	-	-	1.3280
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	155	0.42	-	-	-	-	1.2558
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	155	0.42	9.030000	2:12:05 PM	1.3500	1.3667	1.3969
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	162	0.44	59.070000	11:57:59 AM	1.3600	1.3599	1.3895
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	168	0.46	166.564000	11:39:37 AM	1.3500	1.3516	1.3852
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	176	0.48	104.512000	2:52:19 PM	1.3575	1.3547	1.3728
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	183	0.50	1763.995250	3:50:43 PM	1.3400	1.3437	1.4061
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	197	0.54	-	-	-	-	1.4001
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	204	0.56	56.000000	10:09:34 AM	1.3600	1.3600	1.3600
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	211	0.58	1.893125	11:10:51 AM	1.4500	1.4500	1.2389
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	211	0.58	-	-	-	-	1.4154
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	218	0.60	100.000000	11:58:45 AM	1.4200	1.4400	1.4258

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 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	218	0.60	8.000000	11:40:38 AM	1.3750	1.3750	1.4746
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	225	0.62	-	-	-	-	1.4695
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	232	0.64	0.405000	2:48:34 PM	1.4250	1.4250	1.5383
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	239	0.65	10.157000	3:54:51 PM	1.4500	1.4491	1.4628
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	246	0.67	505.700000	11:09:58 AM	1.4250	1.4250	1.4324
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	253	0.69	-	-	-	-	1.4919
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	260	0.71	-	-	-	-	1.4964
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	265	0.73	-	-	-	-	1.4282
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	267	0.73	-	-	-	-	1.5052
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	274	0.75	-	-	-	-	1.5358
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	281	0.77	1.000000	10:47:19 AM	1.4750	1.4750	1.5290
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	288	0.79	-	-	-	-	1.5420
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	295	0.81	2.108000	9:55:48 AM	1.5000	1.5000	1.5533
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	302	0.83	1200.000000	10:49:03 AM	1.5500	1.5375	1.5425
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	309	0.85	4.200000	2:52:23 PM	1.5500	1.5500	1.5506
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	316	0.87	32.838000	11:56:22 AM	1.6000	1.5989	1.5800
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	323	0.88	-	-	-	-	1.5600
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	330	0.90	1.924000	2:54:11 PM	1.5520	1.5520	1.5886
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	337	0.92	-	-	-	-	1.5959
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	344	0.94	8.463000	10:39:12 AM	1.5550	1.5550	1.5977
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	351	0.96	-	-	-	-	1.5933
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	358	0.98	90.195000	2:36:12 PM	1.5550	1.5581	1.5646
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	365	1.00	1703.949000	3:46:12 PM	1.5600	1.5525	1.6215
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	377	1.03	50.000000	11:36:56 AM	1.6500	1.6500	1.5974
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	406	1.11	-	-	-	-	1.6063
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	448	1.23	-	-	-	-	1.6556
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	482	1.32	-	-	-	-	1.6955
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	530	1.45	299.000000	11:59:09 AM	1.7200	1.7120	1.7118
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	532	1.46	-	-	-	-	1.7904
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	599	1.64	152.075000	3:33:23 PM	1.8150	1.7927	1.8024
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	608	1.67	-	-	-	-	1.8433
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	624	1.71	288.500000	2:22:33 PM	1.8000	1.7880	1.7861
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	668	1.83	-	-	-	-	1.9073
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	706	1.93	-	-	-	-	1.9649

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	784	2.15	1.800000	2:27:07 PM	2.0550	2.0661	1.9857
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	810	2.22	4.000000	3:04:24 PM	1.9500	1.9500	1.9703
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	853	2.34	-	-	-	-	1.9972
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	991	2.71	3971.520000	3:59:13 PM	2.3700	2.3664	2.3692
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	994	2.72	1.200000	10:49:29 AM	2.3700	2.3667	2.3527
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,033	2.83	-	-	-	-	2.3177
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,077	2.95	-	-	-	-	2.3483
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,140	3.12	-	-	-	-	2.4217
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,155	3.16	-	-	-	-	2.4686
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,213	3.32	2459.000000	3:53:14 PM	2.4900	2.5086	2.4936
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,238	3.39	-	-	-	-	2.5175
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,390	3.81	0.084000	11:15:01 AM	2.6500	2.6500	2.7181
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,392	3.81	-	-	-	-	2.6681
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,512	4.14	83.311000	2:46:57 PM	2.6725	2.6772	2.7174
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,540	4.22	78.000000	3:45:40 PM	2.6700	2.6795	2.6894
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,581	4.33	-	-	-	-	2.8388
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,621	4.44	-	-	-	-	2.8733
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,672	4.58	-	-	-	-	2.9172
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,698	4.65	-	-	-	-	3.0399
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,751	4.79	3677.565000	3:47:21 PM	2.9200	2.9037	2.9194
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,916	5.25	2.650000	3:33:31 PM	3.2500	3.2717	3.3295
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,946	5.33	1.800000	2:08:06 PM	3.3750	3.3750	3.4316
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,994	5.46	-	-	-	-	3.1987
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,078	5.69	-	-	-	-	3.2290
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,142	5.86	1683.605000	3:49:12 PM	3.2000	3.2004	3.2011
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,267	6.21	-	-	-	-	3.3492
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,465	6.75	-	-	-	-	3.4739
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,496	6.83	6254.500000	3:58:50 PM	3.4750	3.4659	3.4809
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,722	7.45	-	-	-	-	3.5634
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,759	7.55	-	-	-	-	3.6541
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,261	8.93	-	-	-	-	3.7408
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,304	9.05	1634.000000	3:34:55 PM	3.6700	3.6851	3.6833
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,323	9.10	-	-	-	-	3.7582
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,505	9.60	-	-	-	-	3.8108

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	3,679	10.07	-	-	-	-	3.6368
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,757	10.29	-	-	-	-	4.0347
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,877	10.62	25.000000	11:26:25 AM	4.1500	4.1500	3.9379
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,905	10.69	0.500000	11:31:06 AM	4.1500	4.1500	4.1480
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,115	11.27	-	-	-	-	4.0378
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,178	11.44	0.010000	-	-	-	4.0684
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,290	11.75	-	-	-	-	4.1244
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,884	13.37	70.000000	9:48:45 AM	4.4726	4.4726	4.4115
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,213	14.27	-	-	-	-	4.5535
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,290	14.48	-	-	-	-	4.6617
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,578	15.27	-	-	-	-	4.7194
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,809	15.90	2.500000	3:43:06 PM	4.8100	4.8100	4.8186
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,899	16.15	100.000000	11:55:02 AM	4.7700	4.7975	4.7975
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,968	16.34	93.800000	3:55:59 PM	4.7450	4.7479	4.8834
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,089	16.67	2.000000	11:56:00 AM	4.7800	4.7800	4.8802
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,425	17.59	33.600000	10:46:02 AM	4.7300	4.7300	4.9476
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,019	19.22	30.500000	3:24:57 PM	4.6900	4.6949	4.7548