

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 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	5	0.01	-	-	-	-	0.8730
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	12	0.03	2.500000	10:45:22 AM	0.8000	0.8000	0.8598
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	19	0.05	-	-	-	-	0.9239
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	26	0.07	3.000000	11:19:07 AM	0.6600	0.6600	0.6634
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	33	0.09	0.500000	9:12:22 AM	1.0000	1.0000	0.9237
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	40	0.11	74.736000	3:33:50 PM	0.9000	0.8245	1.1043
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	47	0.13	4.800000	9:46:52 AM	0.9000	0.9000	0.9876
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	54	0.15	-	-	-	-	0.9782
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	61	0.17	-	-	-	-	1.0148
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	68	0.19	-	-	-	-	1.0934
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	75	0.21	8.690000	10:54:30 AM	0.9500	0.9500	1.0538
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	82	0.23	63.335000	3:33:47 PM	1.0500	1.0437	1.0511
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	89	0.24	116.401000	3:54:08 PM	1.0450	1.0428	1.0450
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	96	0.26	5.011000	10:51:41 AM	1.1500	1.1500	1.2521
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	103	0.28	440.304000	11:52:37 AM	1.2900	1.2900	1.3015
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	110	0.30	-	-	-	-	1.0096
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	110	0.30	1350.000000	2:23:24 PM	1.3350	1.3252	1.3228
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	117	0.32	831.753000	3:17:57 PM	1.3500	1.3400	1.3423
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	124	0.34	77.712000	2:50:47 PM	1.3500	1.3500	1.3723
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	131	0.36	1212.620000	3:12:06 PM	1.3500	1.3962	1.3916
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	138	0.38	14.315000	2:49:41 PM	1.3600	1.3591	1.3923
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	145	0.40	-	-	-	-	0.9201
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	145	0.40	25.102000	2:49:33 PM	1.3600	1.3590	1.3819
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	152	0.42	13.846000	11:09:45 AM	1.3850	1.3767	1.4000
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	158	0.43	105.020000	11:29:39 AM	1.3600	1.3838	1.3712
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	166	0.45	28.758000	3:28:20 PM	1.3700	1.3619	1.3911
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	173	0.47	8.020000	11:43:09 AM	1.3500	1.3500	1.3495
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	180	0.49	159.890000	3:44:00 PM	1.3450	1.3463	1.3499
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	187	0.51	2.950000	10:33:21 AM	1.3600	1.3600	1.4093
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	194	0.53	-	-	-	-	1.3727
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	201	0.55	-	-	-	-	1.0908
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	201	0.55	-	-	-	-	1.3950
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	208	0.57	21.000000	11:48:07 AM	1.3300	1.3300	1.2671
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	208	0.57	-	-	-	-	1.4192

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 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	215	0.59	-	-	-	-	1.4000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	222	0.61	-	-	-	-	1.5994
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	229	0.63	3.000000	2:13:30 PM	1.4500	1.4500	1.4733
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	236	0.65	-	-	-	-	1.4574
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	243	0.67	-	-	-	-	1.4899
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	250	0.68	-	-	-	-	1.4974
RPG B 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	255	0.70	-	-	-	-	1.3208
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	257	0.70	-	-	-	-	1.5065
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	264	0.72	-	-	-	-	1.5237
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	271	0.74	-	-	-	-	1.5269
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	278	0.76	-	-	-	-	1.5357
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	285	0.78	-	-	-	-	1.5425
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	292	0.80	-	-	-	-	1.5639
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	299	0.82	-	-	-	-	1.5619
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	306	0.84	7.116000	11:17:46 AM	1.5750	1.5750	1.5463
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	313	0.86	-	-	-	-	1.5570
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	320	0.88	-	-	-	-	1.5544
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	327	0.90	-	-	-	-	1.5742
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	334	0.91	0.505000	2:07:57 PM	1.5500	1.5500	1.5921
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	341	0.93	0.730000	3:41:21 PM	1.5500	1.5500	1.5975
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	348	0.95	44.200000	3:18:08 PM	1.5700	1.5695	1.5637
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	355	0.97	26.597000	3:52:20 PM	1.5700	1.5668	1.5663
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	362	0.99	126.736000	3:22:28 PM	1.5670	1.5660	1.5664
RPG B 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	367	1.01	-	-	-	-	1.5093
RPG B 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	396	1.08	-	-	-	-	1.5312
RPG B 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	438	1.20	-	-	-	-	1.5846
RPG B 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	472	1.29	-	-	-	-	1.6279
RPG B 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	520	1.42	2.765000	11:27:00 AM	1.6600	1.6786	1.7603
RPG B 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	522	1.43	-	-	-	-	1.6993
RPG B 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	589	1.61	6.510000	3:37:57 PM	1.7100	1.7273	1.7617
RPG B 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	598	1.64	-	-	-	-	1.7882
RPG B 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	614	1.68	-	-	-	-	1.7207
RPG B 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	658	1.80	0.100000	11:20:29 AM	1.7800	1.7800	1.7847
RPG B 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	696	1.91	-	-	-	-	1.9153

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	774	2.12	1.200000	2:16:36 PM	2.0300	2.0300	1.9792
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	800	2.19	4.617000	2:42:08 PM	1.9300	1.9313	1.9813
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	843	2.31	-	-	-	-	1.9196
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	981	2.69	6175.554000	3:51:31 PM	2.3300	2.3270	2.3312
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	984	2.69	2.250000	2:17:33 PM	2.3250	2.3249	2.3888
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,023	2.80	-	-	-	-	2.2646
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,067	2.92	-	-	-	-	2.3044
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,130	3.09	-	-	-	-	2.3700
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,145	3.14	1.300000	9:31:33 AM	2.3800	2.3800	2.4342
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,203	3.29	13.000000	11:48:34 AM	2.4100	2.4100	2.4487
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,228	3.36	-	-	-	-	2.4612
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,380	3.78	-	-	-	-	2.6439
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,382	3.78	-	-	-	-	2.6046
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,502	4.11	361.305000	3:41:52 PM	2.6000	2.5920	2.6007
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,530	4.19	150.200000	2:51:01 PM	2.6150	2.6150	2.6354
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,571	4.30	-	-	-	-	2.7699
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,611	4.41	-	-	-	-	2.8032
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,662	4.55	-	-	-	-	2.8458
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,688	4.62	800.100000	3:02:34 PM	2.7300	2.7525	2.7494
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,741	4.77	3050.000000	3:59:52 PM	2.8300	2.8375	2.8365
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,906	5.22	20.000000	10:16:57 AM	3.2800	3.2800	3.2898
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,936	5.30	-	-	-	-	3.2222
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,984	5.43	-	-	-	-	3.1093
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,068	5.66	-	-	-	-	3.1599
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,132	5.84	4932.000000	3:11:08 PM	3.2000	3.1920	3.1897
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,257	6.18	-	-	-	-	3.2894
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,455	6.72	0.100000	11:22:22 AM	3.4000	3.4000	3.4853
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,486	6.81	651.000000	11:48:22 AM	3.5300	3.5255	3.5379
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,712	7.43	-	-	-	-	3.5379
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,749	7.53	22.510000	9:52:20 AM	3.6500	3.6500	3.6448
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,251	8.90	-	-	-	-	3.7536
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,294	9.02	105.000000	10:16:45 AM	3.6600	3.6600	3.6603
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,313	9.07	-	-	-	-	3.7758
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,495	9.57	-	-	-	-	3.8405

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	3,669	10.05	83.600000	10:52:33 AM	3.7250	3.7000	3.7224
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,747	10.26	-	-	-	-	3.9878
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,867	10.59	-	-	-	-	3.9771
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,895	10.66	1.000000	11:16:30 AM	4.1000	4.1000	4.1852
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,105	11.24	-	-	-	-	4.0673
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,168	11.41	-	-	-	-	4.0916
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,280	11.72	552.500000	2:36:16 PM	4.1500	4.1500	4.1530
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,874	13.34	-	-	-	-	4.3896
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,203	14.25	-	-	-	-	4.5275
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,280	14.46	-	-	-	-	4.5859
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,568	15.24	-	-	-	-	4.6752
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,799	15.88	-	-	-	-	4.7658
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,889	16.12	-	-	-	-	4.7768
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,958	16.31	1.500000	11:36:17 AM	4.6250	4.6633	4.8389
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,079	16.64	-	-	-	-	4.8776
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,415	17.56	-	-	-	-	4.9493
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,009	19.19	322.500000	3:43:01 PM	4.7375	4.7446	4.7496