

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 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	6	0.02	-	-	-	-	0.9569
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	13	0.04	8.500000	10:12:41 AM	0.8500	0.7912	0.9573
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	20	0.06	-	-	-	-	0.8000
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	27	0.07	1.000000	2:34:06 PM	0.8500	0.8500	0.8694
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	34	0.09	2.600000	2:08:31 PM	0.8250	0.8250	0.9685
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	41	0.11	4.900000	11:38:15 AM	1.0250	1.0204	1.0342
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	48	0.13	-	-	-	-	1.0482
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	55	0.15	-	-	-	-	1.0484
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	62	0.17	204.188000	11:07:44 AM	1.0300	1.0398	1.0521
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	69	0.19	1300.280000	2:47:20 PM	1.0700	1.0650	1.0631
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	76	0.21	87.493490	2:54:01 PM	1.0000	1.0313	1.0718
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	83	0.23	-	-	-	-	1.1771
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	83	0.23	525.865500	3:45:06 PM	1.0600	1.0569	1.0650
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	90	0.25	309.686400	2:14:48 PM	1.0550	1.0694	1.0546
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	97	0.27	104.489000	11:43:56 AM	1.1000	1.1019	1.1083
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	104	0.29	-	-	-	-	1.2780
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	111	0.30	-	-	-	-	1.1390
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	118	0.32	2.000000	2:01:53 PM	1.4000	1.4000	1.1976
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	118	0.32	27.000000	2:05:47 PM	1.1500	1.1500	1.2262
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	125	0.34	-	-	-	-	1.2893
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	131	0.36	-	-	-	-	1.3610
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	139	0.38	-	-	-	-	1.3480
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	146	0.40	0.200000	10:15:47 AM	1.3000	1.3000	1.4360
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	153	0.42	35.000000	11:33:25 AM	1.3500	1.3500	1.3470
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	160	0.44	5.109000	3:09:47 PM	1.3750	1.3465	1.3648
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	167	0.46	412.549300	3:16:55 PM	1.3950	1.3945	1.3910
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	174	0.48	-	-	-	-	1.2049
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	174	0.48	157.899000	2:56:07 PM	1.4025	1.3946	1.3960
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	181	0.50	2.000000	11:43:54 AM	1.3800	1.3800	1.1107
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	181	0.50	1898.103400	3:07:03 PM	1.4000	1.3998	1.4033
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	188	0.52	2.500000	-	-	-	1.4460
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	195	0.53	-	-	-	-	1.5640
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	202	0.55	-	-	-	-	1.4652
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	209	0.57	0.804000	10:30:33 AM	1.4250	1.4250	1.4528

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 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	216	0.59	-	-	-	-	1.4614
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	223	0.61	-	-	-	-	1.4683
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	228	0.62	-	-	-	-	1.3354
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	230	0.63	-	-	-	-	1.4752
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	237	0.65	5.503000	11:41:23 AM	1.5000	1.4936	1.4596
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	244	0.67	-	-	-	-	1.5151
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	251	0.69	5.307000	11:23:04 AM	1.4400	1.4400	1.4650
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	258	0.71	-	-	-	-	1.5045
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	265	0.73	-	-	-	-	1.5036
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	272	0.75	-	-	-	-	1.5411
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	279	0.76	15.300000	10:42:27 AM	1.5600	1.5600	1.5094
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	286	0.78	-	-	-	-	1.5585
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	293	0.80	0.150000	3:53:05 PM	1.5725	1.5725	1.5407
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	300	0.82	-	-	-	-	1.5530
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	307	0.84	-	-	-	-	1.5375
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	314	0.86	-	-	-	-	1.5600
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	321	0.88	0.500000	2:05:14 PM	1.5500	1.5500	1.5600
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	328	0.90	-	-	-	-	1.5639
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	335	0.92	16.260000	11:26:11 AM	1.5750	1.5750	1.5891
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	340	0.93	85.590600	3:29:48 PM	1.4800	1.5511	1.4911
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	342	0.94	-	-	-	-	1.5750
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	349	0.96	1.600000	2:48:55 PM	1.6000	1.6000	1.5931
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	356	0.98	2.490000	11:40:11 AM	1.6150	1.6150	1.6148
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	363	0.99	2689.676000	3:44:57 PM	1.6170	1.6172	1.6127
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	369	1.01	-	-	-	-	1.5472
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	411	1.13	-	-	-	-	1.5981
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	445	1.22	-	-	-	-	1.6393
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	493	1.35	55.200000	3:57:36 PM	1.6775	1.6922	1.6891
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	495	1.36	16.000000	10:51:02 AM	1.8150	1.8150	1.6629
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	562	1.54	123.500000	3:50:10 PM	1.7050	1.7718	1.7774
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	571	1.56	-	-	-	-	1.7920
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	587	1.61	-	-	-	-	1.7010
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	631	1.73	100.100000	2:41:15 PM	1.8250	1.8250	1.8616
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	669	1.83	-	-	-	-	1.9108

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	747	2.05	59.200000	3:56:06 PM	2.0900	2.0095	2.0037
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	773	2.12	388.203110	10:25:09 AM	1.9500	1.9549	1.9655
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	816	2.23	-	-	-	-	2.0552
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	954	2.61	2378.150000	2:31:55 PM	2.2750	2.2897	2.2907
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	957	2.62	16.750000	2:05:29 PM	2.3500	2.3479	2.3413
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	996	2.73	-	-	-	-	2.2473
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,040	2.85	-	-	-	-	2.2903
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,103	3.02	-	-	-	-	2.3521
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,118	3.06	0.250699	10:13:08 AM	2.4500	2.4500	2.5394
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,176	3.22	100.000000	3:13:08 PM	2.3450	2.3575	2.3582
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,201	3.29	-	-	-	-	2.4413
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,353	3.70	7.300000	2:14:03 PM	2.5000	2.5000	2.6229
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,355	3.71	-	-	-	-	2.5813
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,475	4.04	3141.100000	3:56:17 PM	2.5650	2.5665	2.5671
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,503	4.12	1385.350000	11:32:34 AM	2.5900	2.5754	2.5832
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,544	4.23	-	-	-	-	2.7489
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,584	4.34	-	-	-	-	2.7833
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,635	4.48	-	-	-	-	2.8271
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,661	4.55	68.200000	2:03:56 PM	2.7700	2.7702	2.7634
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,714	4.69	2387.570000	3:58:46 PM	2.7625	2.7641	2.7653
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,879	5.14	3.000000	10:48:40 AM	3.2500	3.2500	3.2619
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,909	5.23	-	-	-	-	3.0651
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,957	5.36	-	-	-	-	3.0914
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,041	5.59	-	-	-	-	3.1544
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,105	5.76	2490.000000	3:54:48 PM	3.1850	3.1883	3.1892
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,230	6.11	-	-	-	-	3.2918
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,428	6.65	60.000000	-	-	-	3.6326
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,459	6.73	637.927000	3:55:10 PM	3.6515	3.6584	3.6549
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,685	7.35	-	-	-	-	3.5451
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,722	7.45	-	-	-	-	3.5718
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,224	8.83	-	-	-	-	3.7540
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,267	8.95	-	-	-	-	3.6895
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,286	9.00	-	-	-	-	3.7749
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,468	9.50	-	-	-	-	3.8234

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	3,642	9.97	50.000000	9:28:48 AM	3.8450	3.8450	3.8442
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,645	9.98	179.100000	3:46:41 PM	3.8800	3.8799	3.8580
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,720	10.19	-	-	-	-	3.8893
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,840	10.51	26.310000	3:45:12 PM	4.0000	4.0444	3.9083
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,868	10.59	-	-	-	-	4.0243
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,078	11.17	-	-	-	-	3.9594
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,141	11.34	-	-	-	-	3.9774
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,253	11.64	1078.000000	2:27:28 PM	3.9325	3.9328	3.9312
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,847	13.27	-	-	-	-	4.2235
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,176	14.17	-	-	-	-	4.3674
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,253	14.38	-	-	-	-	4.4057
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,541	15.17	-	-	-	-	4.5375
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,772	15.80	1.121000	9:35:57 AM	4.5750	4.5750	4.6372
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,862	16.05	1.000000	11:53:44 AM	4.6250	4.6250	4.6716
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,931	16.24	-	-	-	-	4.7849
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,052	16.57	-	-	-	-	4.7207
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,388	17.49	25.000000	10:43:58 AM	4.7700	4.7700	4.7496
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,982	19.12	12.700000	2:58:36 PM	4.7050	4.7121	4.7350
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,291	19.96	-	-	-	-	4.7536