

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 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	7	0.02	-	-	-	-	0.9942
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	14	0.04	0.800000	9:17:46 AM	0.9000	0.9000	0.9600
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	21	0.06	-	-	-	-	0.9997
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	28	0.08	-	-	-	-	0.9131
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	35	0.10	200.000000	2:51:03 PM	1.0250	1.0250	1.0144
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	42	0.12	96.154000	2:17:45 PM	1.0575	1.0650	1.0573
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	49	0.13	227.666000	2:56:09 PM	1.0755	1.0743	1.0687
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	56	0.15	-	-	-	-	1.3777
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	56	0.15	61.716500	3:09:26 PM	1.0600	1.0600	1.0600
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	63	0.17	216.194000	3:01:18 PM	1.0610	1.0990	1.1000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	70	0.19	59.127000	3:55:47 PM	1.0900	1.0911	1.0726
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	77	0.21	58.669000	2:12:31 PM	1.0675	1.0680	1.0594
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	84	0.23	108.138000	11:13:21 AM	1.0500	1.0506	1.0660
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	91	0.25	-	-	-	-	1.2460
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	91	0.25	2363.730400	3:45:16 PM	1.0660	1.0673	1.0692
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	98	0.27	1.854000	9:43:04 AM	1.1000	1.1000	1.1306
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	104	0.29	-	-	-	-	1.1150
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	112	0.31	-	-	-	-	1.2046
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	119	0.33	-	-	-	-	1.1719
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	126	0.35	30.086000	10:24:35 AM	1.1500	1.1500	1.1750
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	133	0.36	0.450000	3:04:05 PM	1.3700	1.3700	1.3300
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	140	0.38	170.909400	3:35:17 PM	1.4000	1.4000	1.4096
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	147	0.40	3.500000	2:02:12 PM	1.4750	1.4750	1.2560
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	147	0.40	434.968000	3:32:44 PM	1.4000	1.3963	1.4133
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	154	0.42	147.930000	2:54:08 PM	1.4500	1.4640	1.4542
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	154	0.42	1740.607000	3:45:41 PM	1.4000	1.3999	1.4000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	161	0.44	25.830000	2:27:00 PM	1.4050	1.4358	1.3908
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	168	0.46	27.390000	11:21:30 AM	1.4000	1.4000	1.5011
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	175	0.48	196.848000	3:35:30 PM	1.4050	1.4032	1.4023
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	182	0.50	585.691000	3:13:06 PM	1.4030	1.3811	1.3777
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	189	0.52	2.703000	2:51:00 PM	1.4050	1.4022	1.4304
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	196	0.54	3.002000	11:03:06 AM	1.4080	1.4080	1.4384
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	201	0.55	-	-	-	-	1.4363
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	203	0.56	-	-	-	-	1.4464

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 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	210	0.58	-	-	-	-	1.4050
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	217	0.59	-	-	-	-	1.4657
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	224	0.61	-	-	-	-	1.4681
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	231	0.63	-	-	-	-	1.4691
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	238	0.65	-	-	-	-	1.4104
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	245	0.67	-	-	-	-	1.4971
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	252	0.69	293.018000	2:07:55 PM	1.5150	1.5107	1.5047
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	259	0.71	1.500000	2:30:57 PM	1.4650	1.4650	1.5120
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	266	0.73	1.500000	2:30:55 PM	1.4650	1.4650	1.5181
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	273	0.75	102.575000	2:15:33 PM	1.5850	1.5832	1.5850
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	280	0.77	-	-	-	-	1.5397
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	287	0.79	150.000000	3:20:40 PM	1.5650	1.5650	1.5658
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	294	0.81	2.400000	10:45:50 AM	1.5250	1.5250	1.5670
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	301	0.82	35.000000	10:18:19 AM	1.5350	1.5350	1.5594
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	308	0.84	-	-	-	-	1.5737
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	313	0.86	17.875000	2:02:10 PM	1.5000	1.5000	1.5400
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	315	0.86	8.075000	11:30:23 AM	1.5550	1.5550	1.5688
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	322	0.88	104.800000	11:58:34 AM	1.5950	1.5950	1.5950
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	329	0.90	3.000000	11:33:56 AM	1.6000	1.6000	1.5916
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	336	0.92	43.029000	3:18:44 PM	1.6000	1.5963	1.6000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	342	0.94	-	-	-	-	1.5758
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	343	0.94	102.300000	2:18:42 PM	1.5800	1.5899	1.5956
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	350	0.96	-	-	-	-	1.6006
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	357	0.98	17.771400	11:41:49 AM	1.5975	1.5984	1.5814
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	364	1.00	532.883800	3:51:24 PM	1.6000	1.5969	1.5961
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	384	1.05	-	-	-	-	1.6158
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	418	1.14	-	-	-	-	1.6485
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	466	1.28	13.500000	3:07:42 PM	1.6500	1.7308	1.7128
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	468	1.28	-	-	-	-	1.6238
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	535	1.47	1.700000	2:26:47 PM	1.7500	1.7647	1.7548
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	544	1.49	-	-	-	-	1.7696
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	560	1.53	5.000000	2:57:07 PM	1.7250	1.8050	1.7090
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	604	1.65	-	-	-	-	1.6969
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	642	1.76	-	-	-	-	1.8639

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	720	1.97	601.620000	3:09:34 PM	2.1000	1.9899	1.9878
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	746	2.04	-	-	-	-	2.0156
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	789	2.16	-	-	-	-	2.0035
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	927	2.54	357.035000	3:39:24 PM	2.2400	2.1959	2.1986
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	930	2.55	3.000000	9:39:16 AM	2.2000	2.1792	2.2747
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	969	2.65	-	-	-	-	2.1751
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,013	2.77	-	-	-	-	2.2168
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,076	2.95	-	-	-	-	2.2765
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,091	2.99	-	-	-	-	2.3048
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,149	3.15	200.200000	3:54:20 PM	2.3950	2.4112	2.4067
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,174	3.21	-	-	-	-	2.3714
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,326	3.63	-	-	-	-	2.5279
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,328	3.64	-	-	-	-	2.5214
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,448	3.96	426.710000	3:38:22 PM	2.5900	2.5866	2.5865
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,476	4.04	70.000000	3:17:28 PM	2.6000	2.6000	2.5966
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,517	4.15	-	-	-	-	2.7065
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,557	4.26	-	-	-	-	2.7463
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,608	4.40	-	-	-	-	2.7969
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,634	4.47	-	-	-	-	2.6770
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,687	4.62	558.050000	3:39:59 PM	2.7350	2.7683	2.7797
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,852	5.07	2.200000	2:30:12 PM	3.5000	3.2527	2.9822
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,882	5.15	10.000000	3:58:20 PM	3.1500	3.1500	3.0665
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,930	5.28	-	-	-	-	3.1106
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,014	5.51	-	-	-	-	3.1888
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,078	5.69	1002.000000	3:53:49 PM	3.1165	3.2098	3.2056
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,203	6.03	-	-	-	-	3.3630
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,401	6.57	729.000000	9:54:39 AM	3.6530	3.6530	3.6205
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,432	6.66	261.000000	2:48:55 PM	3.7725	3.7848	3.7874
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,544	6.97	14.150000	3:03:52 PM	3.7800	3.7765	3.7866
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,658	7.28	-	-	-	-	3.6754
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,695	7.38	4.600000	11:52:07 AM	3.8800	3.8800	3.7253
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,197	8.75	9.000000	2:27:46 PM	4.0000	4.0000	3.9582
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,240	8.87	-	-	-	-	3.8728
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,259	8.92	-	-	-	-	3.9848

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 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,441	9.42	-	-	-	-	4.0445
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,615	9.90	393.400000	11:34:57 AM	4.1250	4.1108	4.1062
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,618	9.91	2430.850000	3:14:06 PM	4.2200	4.2216	4.2114
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,693	10.11	-	-	-	-	4.1177
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,813	10.44	-	-	-	-	4.1398
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,841	10.52	13.680000	3:15:33 PM	4.3800	4.2755	4.1565
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,051	11.09	-	-	-	-	4.1846
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,114	11.26	-	-	-	-	4.1969
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,226	11.57	5.700000	3:15:09 PM	4.2500	4.2500	4.2357
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,820	13.20	-	-	-	-	4.3632
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,149	14.10	-	-	-	-	4.4662
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,226	14.31	-	-	-	-	4.4972
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,514	15.10	-	-	-	-	4.6146
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,745	15.73	-	-	-	-	4.7205
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,835	15.98	3.500000	2:19:34 PM	4.9250	4.9164	4.7617
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,904	16.16	40.400000	11:06:25 AM	4.9500	4.9283	4.8528
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,025	16.50	-	-	-	-	4.8400
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,361	17.42	10.000000	3:18:04 PM	5.0000	5.0000	4.9800
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,955	19.04	997.530000	3:47:34 PM	5.0100	5.0199	5.0177
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,264	19.89	-	-	-	-	4.9619