

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	1	0.00	-	-	-	-	-
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	8	0.02	-	-	-	-	0.9980
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	15	0.04	11.000000	10:57:03 AM	0.9000	0.9000	1.0199
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	22	0.06	3.000000	9:54:40 AM	0.8000	0.8000	0.9580
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	29	0.08	37.000000	11:18:28 AM	1.0100	1.0100	1.0169
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	36	0.10	86.142000	3:05:02 PM	1.0675	1.0517	1.0524
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	43	0.12	337.551000	2:06:54 PM	1.0700	1.0730	1.0665
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	50	0.14	-	-	-	-	1.3659
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	50	0.14	360.811000	3:18:16 PM	1.0700	1.0713	1.0647
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	57	0.16	28.080000	11:53:38 AM	1.0700	1.0636	1.0864
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	64	0.18	362.057000	2:48:40 PM	1.0700	1.0603	1.0651
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	71	0.19	84.619000	2:47:16 PM	1.0800	1.0682	1.0543
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	78	0.21	2.000000	11:37:33 AM	1.0600	1.0600	1.0712
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	85	0.23	-	-	-	-	1.2805
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	85	0.23	173.959300	3:51:02 PM	1.1000	1.0711	1.0689
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	92	0.25	36.109000	2:22:57 PM	1.0600	1.0600	1.0792
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	98	0.27	67.000000	3:12:37 PM	1.1000	1.1000	1.1031
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	106	0.29	2.000000	3:01:05 PM	1.1300	1.1300	1.1888
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	113	0.31	326.616000	11:00:22 AM	1.1400	1.1400	1.1400
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	120	0.33	-	-	-	-	1.1750
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	127	0.35	4.400000	2:57:49 PM	1.3750	1.3750	1.2887
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	134	0.37	30.529000	3:16:38 PM	1.3250	1.3250	1.4092
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	141	0.39	1.000000	11:16:59 AM	1.4000	1.4000	1.3009
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	141	0.39	3.500000	11:30:28 AM	1.4000	1.4000	1.4058
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	148	0.41	-	-	-	-	1.4098
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	148	0.41	81.485000	3:26:58 PM	1.3900	1.3931	1.3969
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	155	0.42	600.000000	11:30:33 AM	1.4000	1.4000	1.4000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	162	0.44	284.025000	3:23:39 PM	1.4100	1.3996	1.3988
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	169	0.46	247.349000	3:46:42 PM	1.4020	1.4042	1.4044
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	176	0.48	966.947000	3:32:01 PM	1.3950	1.4001	1.3966
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	183	0.50	204.000000	3:27:17 PM	1.4000	1.4000	1.4000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	190	0.52	-	-	-	-	1.4318
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	195	0.53	-	-	-	-	1.4177
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	197	0.54	-	-	-	-	1.4407

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	204	0.56	-	-	-	-	1.4057
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	211	0.58	7.850000	10:21:46 AM	1.4400	1.4400	1.4602
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	218	0.60	7.044000	2:12:54 PM	1.4100	1.4100	1.4660
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	225	0.62	-	-	-	-	1.4710
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	232	0.64	-	-	-	-	1.4430
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	239	0.65	-	-	-	-	1.4954
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	246	0.67	10.770000	2:11:49 PM	1.4500	1.4682	1.5047
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	253	0.69	-	-	-	-	1.5125
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	260	0.71	-	-	-	-	1.5203
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	267	0.73	-	-	-	-	1.5850
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	274	0.75	-	-	-	-	1.5411
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	281	0.77	2.500000	11:19:49 AM	1.5250	1.5250	1.5658
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	288	0.79	10.700000	2:10:54 PM	1.5300	1.5300	1.5670
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	295	0.81	23.000000	2:08:10 PM	1.5750	1.5402	1.5607
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	302	0.83	1.466000	10:28:46 AM	1.5500	1.5500	1.5715
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	307	0.84	-	-	-	-	1.4885
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	309	0.85	-	-	-	-	1.5718
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	316	0.87	50.556000	10:29:13 AM	1.5950	1.5950	1.5950
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	323	0.88	50.570000	10:28:14 AM	1.6000	1.6000	1.5975
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	330	0.90	4.046000	2:33:54 PM	1.5950	1.5950	1.5973
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	336	0.92	-	-	-	-	1.5712
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	337	0.92	-	-	-	-	1.5957
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	344	0.94	1.000000	3:07:42 PM	1.5800	1.5800	1.6038
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	351	0.96	169.770000	3:54:45 PM	1.6000	1.5708	1.5795
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	358	0.98	126.709000	3:44:02 PM	1.6000	1.6017	1.5985
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	378	1.04	-	-	-	-	1.6132
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	412	1.13	-	-	-	-	1.6461
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	460	1.26	1245.830000	3:32:51 PM	1.7500	1.7295	1.7332
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	462	1.27	-	-	-	-	1.5985
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	529	1.45	533.000000	11:46:35 AM	1.7700	1.7739	1.7956
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	538	1.47	-	-	-	-	1.7678
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	554	1.52	-	-	-	-	1.6509
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	598	1.64	51.000000	9:59:39 AM	1.7550	1.7550	1.7176
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	636	1.74	-	-	-	-	1.8626

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	714	1.96	6.050000	11:48:00 AM	2.0950	2.0829	1.9747
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	740	2.03	0.060000	-	-	-	2.0260
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	783	2.14	-	-	-	-	1.9996
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	921	2.52	-	-	-	-	2.1484
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	924	2.53	9.815000	3:15:49 PM	2.2000	2.0859	2.3451
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	963	2.64	-	-	-	-	2.1587
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,007	2.76	-	-	-	-	2.1974
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,070	2.93	-	-	-	-	2.2529
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,085	2.97	20.000000	11:58:36 AM	2.3500	2.3500	2.2739
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,143	3.13	-	-	-	-	2.3890
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,168	3.20	-	-	-	-	2.3404
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,320	3.61	-	-	-	-	2.4814
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,322	3.62	-	-	-	-	2.4785
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,442	3.95	1915.370000	3:32:12 PM	2.4800	2.4801	2.4817
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,470	4.03	1907.970000	3:59:59 PM	2.5000	2.4903	2.4978
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,511	4.14	-	-	-	-	2.6507
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,551	4.25	-	-	-	-	2.6887
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,602	4.39	-	-	-	-	2.7372
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,628	4.46	-	-	-	-	2.6196
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,681	4.60	94.160000	11:54:41 AM	2.7000	2.7080	2.7164
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,846	5.05	33.500000	3:59:40 PM	3.3500	3.1261	2.9809
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,876	5.14	0.310000	2:40:30 PM	3.0100	3.0100	2.9976
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,924	5.27	-	-	-	-	3.0424
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,008	5.50	-	-	-	-	3.1212
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,072	5.67	1321.200000	2:41:17 PM	3.0575	3.0594	3.0596
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,197	6.02	-	-	-	-	3.2980
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,395	6.56	-	-	-	-	3.6160
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,426	6.64	1872.000000	3:58:10 PM	3.7250	3.7092	3.7254
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,538	6.95	988.000000	3:39:02 PM	3.7400	3.7343	3.7367
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,652	7.26	-	-	-	-	3.6371
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,689	7.36	10.000000	10:18:14 AM	3.7700	3.7700	3.6757
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,191	8.74	-	-	-	-	3.9354
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,234	8.85	25.000000	11:56:44 AM	3.9260	3.9260	3.8815
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,253	8.91	-	-	-	-	3.9641

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	3,435	9.41	-	-	-	-	4.0291
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,609	9.88	61.500000	2:28:42 PM	4.1500	4.1193	4.1024
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,612	9.89	231.000000	3:09:19 PM	4.0700	4.0970	4.0750
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,687	10.09	-	-	-	-	4.1089
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,807	10.42	-	-	-	-	4.1343
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,835	10.50	3.100000	2:46:32 PM	4.3500	4.3326	4.1466
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,045	11.08	0.010000	11:59:21 AM	4.1500	4.1500	4.1853
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,108	11.25	-	-	-	-	4.1999
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,220	11.55	78.780000	3:39:21 PM	3.9500	3.9606	4.2242
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,814	13.18	-	-	-	-	4.3862
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,143	14.08	-	-	-	-	4.4938
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,220	14.29	0.010000	2:11:53 PM	4.5000	4.5000	4.5240
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,508	15.08	0.015000	2:12:04 PM	4.6000	4.6000	4.6377
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,739	15.71	-	-	-	-	4.7366
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,829	15.96	-	-	-	-	4.7751
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,898	16.15	7.200000	2:43:50 PM	4.9000	4.9097	4.8369
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,019	16.48	-	-	-	-	4.8492
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,355	17.40	1.600000	11:03:53 AM	5.0250	5.0250	4.9491
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,949	19.03	283.800000	3:40:34 PM	4.9050	4.9019	4.8993
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,258	19.87	-	-	-	-	4.9620