

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 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	1	0.00	-	-	-	-	-
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	8	0.02	3.052000	9:28:11 AM	0.8500	0.8500	1.0264
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	15	0.04	0.900000	2:32:45 PM	0.9000	0.9000	1.0618
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	22	0.06	1309.856000	2:33:51 PM	1.0600	1.0392	1.0487
RPG5 3 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	29	0.08	1.200000	10:07:54 AM	1.1500	1.1500	1.0933
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	29	0.08	11.951000	2:18:49 PM	1.0650	1.0513	1.0744
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	36	0.10	386.394000	3:49:35 PM	1.0500	1.0571	1.0605
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	43	0.12	233.999000	2:55:14 PM	1.0560	1.0606	1.0642
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	50	0.14	60.382000	2:19:43 PM	1.0550	1.0586	1.0600
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	57	0.16	22.730000	3:08:52 PM	1.0525	1.0669	1.0578
RPG5 3 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	64	0.18	-	-	-	-	1.1010
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	64	0.18	30.825000	2:28:09 PM	1.0560	1.0614	0.9904
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	71	0.19	52.044600	2:34:09 PM	1.0575	1.0575	1.0684
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	77	0.21	67.758000	3:44:47 PM	1.0600	1.0606	1.0729
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	85	0.23	192.395000	2:05:26 PM	1.0600	1.0506	1.0628
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	92	0.25	1093.338000	3:50:42 PM	1.0750	1.0720	1.0618
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	99	0.27	-	-	-	-	1.0838
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	106	0.29	3.007000	2:06:28 PM	1.0750	1.0750	1.1000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	113	0.31	9.700000	11:39:16 AM	1.0850	1.0850	1.0926
RPG5 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	120	0.33	-	-	-	-	0.9342
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	120	0.33	-	-	-	-	1.2204
RPG5 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	127	0.35	27.000000	2:57:44 PM	1.2700	1.2700	1.1003
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	127	0.35	108.686000	2:15:25 PM	1.1850	1.1850	1.1899
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	134	0.37	0.502000	2:16:01 PM	1.2500	1.2500	1.1728
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	141	0.39	-	-	-	-	1.4697
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	148	0.41	9.000000	2:58:59 PM	1.2650	1.2650	1.2864
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	155	0.42	-	-	-	-	1.3943
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	162	0.44	0.502000	2:17:47 PM	1.3650	1.3650	1.4012
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	169	0.46	-	-	-	-	1.3762
RPG5 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	174	0.48	-	-	-	-	1.1885
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	176	0.48	110.000000	11:35:52 AM	1.3760	1.3728	1.3834
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	183	0.50	1171.507000	3:50:57 PM	1.3750	1.3764	1.3750
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	190	0.52	-	-	-	-	1.4050
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	197	0.54	-	-	-	-	1.4035

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 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	204	0.56	0.500000	2:18:43 PM	1.4000	1.4000	1.4250
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	211	0.58	1007.400000	3:09:32 PM	1.4000	1.4298	1.4327
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	218	0.60	2000.000000	3:05:22 PM	1.4300	1.4300	1.4300
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	225	0.62	11.000000	2:45:51 PM	1.4300	1.4300	1.4201
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	232	0.64	22.520000	11:18:16 AM	1.5250	1.5250	1.4851
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	239	0.65	-	-	-	-	1.4648
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	246	0.67	1500.000000	3:51:01 PM	1.4750	1.4783	1.4759
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	253	0.69	-	-	-	-	1.4948
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	260	0.71	330.000000	10:34:31 AM	1.5050	1.5050	1.5117
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	267	0.73	-	-	-	-	1.5249
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	274	0.75	-	-	-	-	1.5217
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	281	0.77	200.000000	10:04:18 AM	1.5500	1.5500	1.5470
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	286	0.78	2.000000	3:24:18 PM	1.5250	1.5250	1.5456
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	288	0.79	58.336000	11:43:35 AM	1.5250	1.5293	1.5381
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	295	0.81	65.590000	2:24:33 PM	1.5300	1.5342	1.5350
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	302	0.83	316.144000	3:24:53 PM	1.5600	1.5558	1.5502
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	309	0.85	-	-	-	-	1.5609
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	315	0.86	-	-	-	-	1.4510
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	316	0.87	-	-	-	-	1.5853
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	323	0.88	49.511000	11:17:40 AM	1.6000	1.6000	1.5970
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	330	0.90	29.014000	2:07:11 PM	1.5700	1.5990	1.5894
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	337	0.92	-	-	-	-	1.5836
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	344	0.94	60.220000	3:04:13 PM	1.5850	1.5897	1.5995
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	351	0.96	-	-	-	-	1.6246
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	357	0.98	-	-	-	-	1.5057
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	358	0.98	96.803000	3:18:01 PM	1.5800	1.5894	1.5994
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	365	1.00	1454.797300	3:21:15 PM	1.5850	1.5794	1.5890
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	391	1.07	-	-	-	-	1.5458
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	439	1.20	65.000000	10:50:55 AM	1.7150	1.7150	1.6750
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	441	1.21	-	-	-	-	1.5892
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	508	1.39	567.000000	3:25:50 PM	1.7075	1.7013	1.7047
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	517	1.42	-	-	-	-	1.6899
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	533	1.46	-	-	-	-	1.6543
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	577	1.58	13.507000	2:58:33 PM	1.7100	1.7107	1.7146

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 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	615	1.68	-	-	-	-	1.8019
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	693	1.90	1.500000	3:26:14 PM	2.1150	2.1150	1.9815
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	719	1.97	4.400000	3:32:40 PM	1.9800	1.9800	1.9995
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	762	2.09	-	-	-	-	1.9643
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	900	2.46	127.655000	3:33:34 PM	2.1400	2.1340	2.1394
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	903	2.47	28.900000	3:24:00 PM	2.1400	2.1010	2.1185
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	942	2.58	-	-	-	-	2.1377
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	986	2.70	-	-	-	-	2.1805
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,049	2.87	-	-	-	-	2.2413
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,064	2.91	10.500000	3:32:39 PM	2.3250	2.3488	2.2697
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,122	3.07	-	-	-	-	2.3420
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,147	3.14	-	-	-	-	2.3355
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,299	3.56	-	-	-	-	2.4816
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,301	3.56	-	-	-	-	2.4830
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,421	3.89	664.000000	3:33:02 PM	2.5200	2.5192	2.5197
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,449	3.97	306.000000	3:47:45 PM	2.5000	2.5009	2.4964
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,490	4.08	-	-	-	-	2.6650
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,530	4.19	-	-	-	-	2.7047
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,581	4.33	-	-	-	-	2.7553
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,607	4.40	2.000000	11:53:00 AM	2.6500	2.6500	2.5318
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,660	4.55	120.266000	11:15:23 AM	2.7900	2.7849	2.7930
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,825	5.00	8.000000	2:07:45 PM	3.1300	3.1300	3.0496
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,855	5.08	14.535000	11:21:27 AM	3.1000	3.1000	3.0266
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,903	5.21	-	-	-	-	3.0732
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,987	5.44	-	-	-	-	3.1548
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,051	5.62	500.000000	10:21:53 AM	3.1450	3.1450	3.1051
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,176	5.96	-	-	-	-	3.3384
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,374	6.50	-	-	-	-	3.5413
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,405	6.59	1203.000000	3:34:08 PM	3.7450	3.7483	3.7499
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,517	6.89	50.000000	11:12:07 AM	3.8250	3.8250	3.8289
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,631	7.20	-	-	-	-	3.7099
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,668	7.31	150.000000	10:33:37 AM	3.7495	3.7495	3.7486
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,170	8.68	5.000000	-	-	-	4.0393
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,213	8.80	-	-	-	-	3.8976

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 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,232	8.85	-	-	-	-	4.0609
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,414	9.35	-	-	-	-	4.1337
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,588	9.82	1.000000	11:54:03 AM	4.3150	4.3150	4.1744
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,591	9.83	132.000000	2:30:37 PM	4.3000	4.3136	4.3150
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,666	10.04	-	-	-	-	4.2206
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,786	10.37	-	-	-	-	4.2430
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,814	10.44	2.000000	3:26:22 PM	4.3500	4.3500	4.2491
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,024	11.02	-	-	-	-	4.2874
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,087	11.19	-	-	-	-	4.2968
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,199	11.50	0.315000	11:19:01 AM	4.3000	4.3000	4.2011
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,793	13.12	-	-	-	-	4.4528
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,122	14.02	-	-	-	-	4.5597
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,199	14.23	-	-	-	-	4.5867
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,487	15.02	-	-	-	-	4.6873
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,718	15.66	-	-	-	-	4.7549
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,808	15.90	1.000000	10:23:10 AM	4.9000	4.9000	4.7813
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,877	16.09	23.000000	2:33:41 PM	4.9750	4.9207	4.8297
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,998	16.42	-	-	-	-	4.8215
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,334	17.34	-	-	-	-	4.8871
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,928	18.97	8.010000	2:07:43 PM	4.9000	4.9037	4.9393
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,237	19.81	-	-	-	-	5.0000