

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 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	6	0.02	2.500000	9:32:28 AM	1.0250	1.0250	1.0576
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	13	0.04	14.700000	11:34:48 AM	0.9250	0.9360	0.9426
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	20	0.06	-	-	-	-	1.1000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	20	0.06	-	-	-	-	1.1128
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	27	0.07	152.264600	2:30:41 PM	1.0500	1.0500	1.1067
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	34	0.09	114.500000	2:08:13 PM	1.0700	1.0648	1.0837
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	41	0.11	758.684000	2:35:35 PM	1.0750	1.0920	1.0890
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	48	0.13	33.000000	2:22:26 PM	1.0600	1.0600	1.0587
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	55	0.15	-	-	-	-	1.0521
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	55	0.15	4.172000	11:04:02 AM	1.0700	1.1308	1.1150
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	62	0.17	-	-	-	-	1.0776
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	68	0.19	117.862000	3:29:30 PM	1.1000	1.0739	1.0743
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	76	0.21	5.050000	2:47:02 PM	1.0500	1.0500	1.0548
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	83	0.23	185.357000	2:32:04 PM	1.0750	1.0745	1.0710
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	90	0.25	290.108000	3:06:32 PM	1.0750	1.0709	1.0652
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	97	0.27	6.468000	2:19:02 PM	1.0800	1.0800	1.0722
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	104	0.29	-	-	-	-	1.0837
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	111	0.30	5.000000	3:46:26 PM	1.1550	1.1550	0.7635
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	111	0.30	-	-	-	-	1.1009
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	118	0.32	5.100000	11:42:49 AM	1.2500	1.2500	1.0851
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	118	0.32	5.816100	10:50:49 AM	1.1500	1.1155	1.1683
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	125	0.34	13.000000	2:45:39 PM	1.2250	1.1788	1.2060
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	132	0.36	772.885000	2:03:03 PM	1.2200	1.3071	1.3658
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	139	0.38	200.000000	10:14:41 AM	1.3000	1.3000	1.2795
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	146	0.40	50.000000	10:09:11 AM	1.2250	1.2250	1.2873
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	153	0.42	-	-	-	-	1.3670
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	160	0.44	1.100000	11:13:04 AM	1.4000	1.4000	1.3662
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	165	0.45	-	-	-	-	1.2430
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	167	0.46	74.137000	2:52:33 PM	1.4000	1.3925	1.3850
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	174	0.48	387.936400	3:09:41 PM	1.3900	1.3831	1.3867
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	181	0.50	230.617000	2:59:50 PM	1.3800	1.3846	1.3785
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	188	0.52	-	-	-	-	1.3944
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	195	0.53	-	-	-	-	1.4160
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	202	0.55	245.261000	10:35:17 AM	1.4525	1.4500	1.4492

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 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	209	0.57	-	-	-	-	1.4474
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	216	0.59	-	-	-	-	1.4383
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	223	0.61	2.500000	9:57:23 AM	1.4500	1.4500	1.4700
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	230	0.63	500.000000	3:49:25 PM	1.4950	1.4950	1.4766
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	237	0.65	915.727000	2:35:59 PM	1.4750	1.4907	1.4889
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	244	0.67	-	-	-	-	1.4874
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	251	0.69	27.040700	10:54:57 AM	1.4750	1.4750	1.4840
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	258	0.71	-	-	-	-	1.4972
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	265	0.73	-	-	-	-	1.4989
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	272	0.75	-	-	-	-	1.5539
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	277	0.76	300.000000	10:03:47 AM	1.6250	1.6250	1.5976
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	279	0.76	-	-	-	-	1.5289
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	286	0.78	-	-	-	-	1.5592
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	293	0.80	-	-	-	-	1.5601
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	300	0.82	-	-	-	-	1.5730
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	306	0.84	-	-	-	-	1.5288
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	307	0.84	-	-	-	-	1.5551
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	314	0.86	4.000000	2:13:50 PM	1.5800	1.5800	1.6006
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	321	0.88	-	-	-	-	1.6907
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	328	0.90	-	-	-	-	1.6078
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	335	0.92	168.650000	2:09:30 PM	1.6000	1.5993	1.6103
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	342	0.94	-	-	-	-	1.7500
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	348	0.95	-	-	-	-	1.5946
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	349	0.96	-	-	-	-	1.6000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	356	0.98	-	-	-	-	1.7500
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	363	0.99	452.764600	3:56:52 PM	1.5800	1.5776	1.5770
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	382	1.05	-	-	-	-	1.6436
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	430	1.18	50.400000	3:29:39 PM	1.9000	1.8006	1.8132
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	432	1.18	415.000000	3:58:46 PM	1.8800	1.7594	1.7276
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	499	1.37	37.800000	11:46:33 AM	1.8700	1.8700	1.8657
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	508	1.39	-	-	-	-	1.8093
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	524	1.44	0.300000	10:33:23 AM	1.8500	1.8500	1.7393
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	568	1.56	400.200000	11:43:05 AM	1.9200	1.8500	1.8620
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	606	1.66	-	-	-	-	1.9383

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	684	1.87	26.140000	2:54:07 PM	2.1250	2.1305	2.0410
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	710	1.94	30.693000	2:37:00 PM	2.0000	1.9785	2.0278
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	753	2.06	-	-	-	-	2.1262
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	891	2.44	1055.585000	3:50:03 PM	2.2800	2.2195	2.2200
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	894	2.45	18.100000	3:26:45 PM	2.3500	2.2749	2.4774
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	933	2.55	1.700000	11:43:46 AM	2.3250	2.3250	2.3200
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	977	2.68	-	-	-	-	2.3675
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,040	2.85	-	-	-	-	2.4354
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,055	2.89	900.000000	11:44:59 AM	2.4600	2.5998	2.5986
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,113	3.05	-	-	-	-	2.5256
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,138	3.12	-	-	-	-	2.5387
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,290	3.53	10.100000	3:57:55 PM	2.7500	2.7005	2.6946
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,292	3.54	-	-	-	-	2.6964
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,412	3.87	453.610000	3:44:09 PM	2.8000	2.8046	2.8077
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,440	3.94	47.920795	3:38:21 PM	2.8000	2.8005	2.7161
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,481	4.06	-	-	-	-	2.8897
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,521	4.16	-	-	-	-	2.9301
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,572	4.30	-	-	-	-	2.9818
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,598	4.38	370.000000	2:13:35 PM	2.8500	2.8996	2.8981
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,651	4.52	224.050000	3:07:28 PM	3.0850	3.0362	3.0453
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,816	4.97	6.100000	11:50:20 AM	3.2500	3.2500	3.2661
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,846	5.05	-	-	-	-	3.2578
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,894	5.19	-	-	-	-	3.3033
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,978	5.42	7.000000	11:02:32 AM	3.5500	3.5500	3.3829
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,042	5.59	16.000000	2:37:25 PM	3.3100	3.3516	3.3544
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,167	5.93	-	-	-	-	3.5620
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,365	6.48	-	-	-	-	3.7381
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,396	6.56	2646.210000	3:58:56 PM	4.0000	3.9973	4.0039
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,508	6.87	697.885000	3:35:28 PM	4.0975	4.0044	4.1000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,622	7.18	-	-	-	-	3.9195
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,659	7.28	-	-	-	-	3.8020
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,161	8.65	-	-	-	-	4.2502
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,204	8.77	17.600000	3:55:17 PM	4.5500	4.0349	3.8809
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,223	8.82	-	-	-	-	4.2806

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	3,405	9.32	-	-	-	-	4.3748
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,579	9.80	60.000000	11:40:37 AM	4.5250	4.4625	4.4427
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,582	9.81	736.380000	3:53:14 PM	4.6985	4.6342	4.6512
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,657	10.01	-	-	-	-	4.4991
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,777	10.34	-	-	-	-	4.5335
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,805	10.42	79.000000	2:34:59 PM	4.7500	4.7581	4.5418
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,015	10.99	-	-	-	-	4.6016
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,078	11.17	-	-	-	-	4.6193
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,190	11.47	2.700000	3:00:22 PM	4.8000	4.7815	4.5939
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,784	13.10	-	-	-	-	4.8147
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,113	14.00	-	-	-	-	4.8897
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,190	14.21	-	-	-	-	4.9047
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,478	15.00	-	-	-	-	4.9611
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,709	15.63	-	-	-	-	5.0149
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,799	15.88	-	-	-	-	5.0359
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,868	16.07	28.940000	3:41:25 PM	5.1750	5.1144	5.0653
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,989	16.40	-	-	-	-	5.0829
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,325	17.32	-	-	-	-	5.0934
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,919	18.94	67.810000	3:57:50 PM	4.9400	4.9531	4.9919
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,228	19.79	-	-	-	-	5.4118