

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 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	1	0.00	-	-	-	-	-
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	8	0.02	2778.900000	2:01:25 PM	1.1250	1.1463	1.1357
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	15	0.04	1947.558000	3:49:37 PM	1.0500	1.1001	1.0870
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	22	0.06	50.000000	3:09:04 PM	1.0000	1.0000	1.3063
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	22	0.06	200.718000	2:50:00 PM	1.0600	1.0558	1.0598
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	29	0.08	6.000000	11:39:28 AM	1.0700	1.0700	1.0890
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	35	0.10	3.000000	11:02:41 AM	1.0600	1.0600	1.0707
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	43	0.12	10.000000	10:16:54 AM	1.0650	1.0650	1.0707
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	50	0.14	-	-	-	-	1.0937
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	57	0.16	25.030000	2:44:00 PM	1.0685	1.0684	1.1339
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	64	0.18	-	-	-	-	1.1287
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	71	0.19	580.818000	3:46:05 PM	1.1200	1.1300	1.1291
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	78	0.21	-	-	-	-	1.2095
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	78	0.21	491.852800	3:56:51 PM	1.1000	1.1196	1.1289
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	85	0.23	1153.940000	3:21:25 PM	1.4650	1.4650	1.4656
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	85	0.23	151.951000	3:49:07 PM	1.1250	1.1250	1.1262
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	92	0.25	177.423000	3:45:24 PM	1.1450	1.1379	1.1450
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	99	0.27	107.612000	3:45:30 PM	1.1700	1.1999	1.3079
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	106	0.29	528.345000	3:47:30 PM	1.2000	1.2244	1.2217
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	113	0.31	-	-	-	-	1.2938
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	120	0.33	666.494000	2:44:58 PM	1.3700	1.3752	1.3824
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	127	0.35	599.683000	3:25:50 PM	1.3750	1.3818	1.3877
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	132	0.36	-	-	-	-	0.8838
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	134	0.37	74.428000	3:47:11 PM	1.3850	1.3836	1.3942
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	141	0.39	346.035000	3:18:30 PM	1.3850	1.3850	1.4042
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	148	0.41	175.325000	11:55:58 AM	1.4100	1.4349	1.4331
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	155	0.42	466.029800	3:56:10 PM	1.2800	1.4198	1.4213
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	162	0.44	1573.700000	3:50:16 PM	1.3925	1.4346	1.4350
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	169	0.46	401.020000	2:40:59 PM	1.4000	1.4000	1.4002
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	176	0.48	225.363000	3:22:46 PM	1.3860	1.3873	1.3959
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	183	0.50	551.693000	3:45:51 PM	1.4150	1.4012	1.4000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	190	0.52	27.063000	3:11:23 PM	1.4700	1.4690	1.5044
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	197	0.54	100.000000	3:32:39 PM	1.5000	1.5000	1.5105
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	204	0.56	96.725000	3:44:11 PM	1.4950	1.4929	1.5031

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 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	211	0.58	3.006000	10:15:25 AM	1.5200	1.5200	1.4911
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	218	0.60	34.059000	3:37:20 PM	1.5000	1.5133	1.5289
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	225	0.62	-	-	-	-	1.5350
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	232	0.64	5.000000	11:18:22 AM	1.5250	1.5250	1.5645
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	239	0.65	-	-	-	-	1.5598
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	244	0.67	138.500000	3:32:16 PM	1.5500	1.5876	1.5476
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	246	0.67	-	-	-	-	1.5333
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	253	0.69	77.400000	11:26:26 AM	1.5550	1.5550	1.5552
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	260	0.71	-	-	-	-	1.5575
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	267	0.73	-	-	-	-	1.5616
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	273	0.75	-	-	-	-	1.7035
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	274	0.75	3.730000	3:19:19 PM	1.5500	1.5580	1.5475
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	281	0.77	27.419000	2:31:05 PM	1.5750	1.5790	1.5755
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	288	0.79	-	-	-	-	1.5895
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	295	0.81	-	-	-	-	1.5871
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	302	0.83	1.000000	9:09:45 AM	1.6150	1.6150	1.5902
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	309	0.85	-	-	-	-	1.6002
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	315	0.86	-	-	-	-	1.7685
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	316	0.87	-	-	-	-	1.5972
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	323	0.88	-	-	-	-	1.6044
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	330	0.90	20.232000	2:47:08 PM	1.5975	1.5975	1.6045
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	337	0.92	5.000000	11:53:38 AM	1.5950	1.5950	1.6100
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	344	0.94	1.816000	11:52:52 AM	1.5950	1.5958	1.5946
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	349	0.96	-	-	-	-	1.8251
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	351	0.96	168.066700	3:49:22 PM	1.6200	1.6086	1.6100
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	358	0.98	20.026000	3:11:01 PM	1.6050	1.6102	1.6142
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	397	1.09	4.007000	2:24:45 PM	2.0500	2.0500	1.9922
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	399	1.09	-	-	-	-	1.8780
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	466	1.28	1368.000000	2:12:51 PM	2.1300	2.1251	2.1232
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	475	1.30	-	-	-	-	2.0109
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	491	1.34	29.500000	2:38:14 PM	2.0750	2.0750	2.0809
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	535	1.47	2.000000	2:14:07 PM	2.2600	2.2600	2.1036
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	573	1.57	-	-	-	-	2.1536
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	651	1.78	2.250000	2:42:08 PM	2.4000	2.3911	2.2835

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 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	677	1.85	0.500000	3:02:14 PM	2.3650	2.3650	2.2384
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	720	1.97	-	-	-	-	2.3676
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	858	2.35	170.500000	3:22:18 PM	2.4500	2.4489	2.4503
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	861	2.36	16.000000	3:07:12 PM	2.5000	2.5000	2.5300
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	900	2.46	0.100000	9:55:53 AM	2.5000	2.5000	2.6044
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	944	2.59	-	-	-	-	2.6732
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,007	2.76	-	-	-	-	2.7589
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,022	2.80	0.300000	10:05:02 AM	2.7900	2.7600	2.7586
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,080	2.96	3.000000	10:32:50 AM	2.7000	2.7000	2.7980
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,105	3.03	-	-	-	-	2.8913
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,257	3.44	1.000000	3:50:25 PM	3.1000	3.1000	3.2167
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,259	3.45	-	-	-	-	3.0860
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,379	3.78	15.015000	11:52:21 AM	3.0900	3.0901	3.1133
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,407	3.85	100.000000	2:31:33 PM	3.2500	3.2500	3.2687
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,448	3.96	-	-	-	-	3.3249
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,488	4.07	-	-	-	-	3.3718
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,539	4.21	-	-	-	-	3.4292
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,565	4.29	0.593000	2:29:13 PM	3.6000	3.6000	3.6495
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,618	4.43	1164.430000	2:49:23 PM	3.5900	3.6147	3.6040
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,783	4.88	-	-	-	-	3.6933
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,813	4.96	4.500000	3:27:00 PM	3.8300	3.8300	3.7380
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,861	5.10	-	-	-	-	3.8089
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,945	5.33	-	-	-	-	3.8563
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,009	5.50	308.500000	3:09:26 PM	3.8250	3.8710	3.8684
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,134	5.84	-	-	-	-	4.0507
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,332	6.39	-	-	-	-	4.4462
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,363	6.47	406.200000	3:06:58 PM	4.0675	4.0759	4.0500
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,475	6.78	75.000000	2:32:40 PM	4.1975	4.1563	4.2149
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,589	7.09	-	-	-	-	4.3984
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,626	7.19	25.000000	2:45:06 PM	4.5250	4.5250	4.5195
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,128	8.56	-	-	-	-	4.6773
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,171	8.68	-	-	-	-	4.6767
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,190	8.73	-	-	-	-	4.7056
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,372	9.23	-	-	-	-	4.7779

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	3,546	9.71	-	-	-	-	4.8815
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,549	9.72	16.500000	10:23:12 AM	4.7000	4.7000	4.7002
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,624	9.92	-	-	-	-	4.8604
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,744	10.25	-	-	-	-	4.8881
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,772	10.33	-	-	-	-	4.8994
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,982	10.90	-	-	-	-	4.9357
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,045	11.08	-	-	-	-	4.9476
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,157	11.38	-	-	-	-	4.9631
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,751	13.01	-	-	-	-	5.0604
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,080	13.91	-	-	-	-	5.1018
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,157	14.12	0.427000	2:54:07 PM	5.1500	5.1500	5.1528
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,445	14.91	-	-	-	-	5.1245
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,676	15.54	-	-	-	-	5.1284
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,766	15.79	-	-	-	-	5.1293
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,835	15.98	-	-	-	-	5.0659
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,956	16.31	-	-	-	-	5.1189
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,292	17.23	-	-	-	-	5.1600
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,886	18.85	52.000000	3:29:12 PM	5.0250	5.0233	5.0332
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,195	19.70	-	-	-	-	5.1609