

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 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	7	0.02	324.100000	11:51:18 AM	1.1350	1.1032	1.0925
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	14	0.04	518.367400	2:28:35 PM	1.0500	1.0456	1.0671
RPGGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	21	0.06	5.000000	2:57:01 PM	1.2000	1.2000	1.3127
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	21	0.06	-	-	-	-	1.0598
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	28	0.08	43.020000	2:20:39 PM	1.1250	1.1250	1.0892
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	34	0.09	38.530000	2:52:22 PM	1.0750	1.0927	1.0707
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	42	0.12	940.089000	3:39:05 PM	1.0550	1.0632	1.0648
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021	-	6/23/2021	12/22/2021	49	0.13	-	-	-	-	1.0879
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030	-	6/30/2021	12/29/2021	56	0.15	-	-	-	-	1.1339
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	63	0.17	98.068600	2:33:43 PM	1.1200	1.1206	1.1288
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	70	0.19	655.338800	3:11:02 PM	1.1000	1.1465	1.1360
RPGGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	77	0.21	-	-	-	-	1.2092
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	77	0.21	822.347000	3:34:41 PM	1.1500	1.1288	1.1284
RPGGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	84	0.23	1315.000000	3:09:45 PM	1.4650	1.4670	1.4657
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	84	0.23	216.473400	2:57:47 PM	1.1250	1.1274	1.1261
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	91	0.25	3162.089900	3:54:41 PM	1.1255	1.1315	1.1316
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	98	0.27	645.528000	2:52:14 PM	1.1600	1.1611	1.2651
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	105	0.29	777.482800	3:28:18 PM	1.1900	1.1997	1.2014
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	112	0.31	-	-	-	-	1.2787
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	119	0.33	69.132000	3:43:50 PM	1.3500	1.3238	1.3829
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	126	0.35	1178.877000	3:03:08 PM	1.3700	1.3073	1.3025
RPGGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	131	0.36	-	-	-	-	0.9323
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	133	0.36	257.603000	3:29:33 PM	1.3700	1.3752	1.3755
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	140	0.38	2208.712000	3:07:18 PM	1.3700	1.3792	1.3818
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	147	0.40	32.318000	11:56:02 AM	1.3800	1.3838	1.4331
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	154	0.42	253.291000	2:31:57 PM	1.3950	1.3947	1.4107
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	161	0.44	207.705000	2:22:36 PM	1.3850	1.3924	1.3923
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	168	0.46	27.379300	3:16:39 PM	1.3850	1.3949	1.4002
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	175	0.48	26.670000	11:54:48 AM	1.3900	1.3894	1.3975
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	182	0.50	604.104000	3:53:36 PM	1.3875	1.3898	1.3971
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	189	0.52	92.610000	2:32:35 PM	1.4250	1.4808	1.5044
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208	-	5/19/2021	5/18/2022	196	0.54	161.440000	11:42:47 AM	1.4800	1.4800	1.4930
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217	-	5/26/2021	5/25/2022	203	0.56	41.715000	2:38:18 PM	1.4750	1.4761	1.5032
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225	-	6/2/2021	6/1/2022	210	0.58	682.003000	2:55:19 PM	1.5000	1.5048	1.5073

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 06/08/22	RPTB 0 06/08/22	PIBL1221F234	-	6/9/2021	6/8/2022	217	0.59	183.812100	3:24:54 PM	1.4900	1.5108	1.5255
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243	-	6/16/2021	6/15/2022	224	0.61	0.500000	3:25:12 PM	1.5100	1.5100	1.5350
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252	-	6/23/2021	6/22/2022	231	0.63	105.350000	3:34:00 PM	1.5450	1.5213	1.5401
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261	-	6/30/2021	6/29/2022	238	0.65	508.000000	10:55:57 AM	1.5550	1.5116	1.5311
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	243	0.67	27.900000	11:55:10 AM	1.5250	1.5347	1.5334
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279	-	7/7/2021	7/6/2022	245	0.67	5.589000	2:45:39 PM	1.5250	1.5250	1.5271
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288	-	7/14/2021	7/13/2022	252	0.69	-	-	-	-	1.5552
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297	-	7/21/2021	7/20/2022	259	0.71	3.036000	3:03:09 PM	1.5550	1.5583	1.5514
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304	-	7/28/2021	7/27/2022	266	0.73	-	-	-	-	1.5563
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	272	0.75	-	-	-	-	1.7040
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312	-	8/4/2021	8/3/2022	273	0.75	144.300000	2:57:32 PM	1.5750	1.5503	1.5488
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321	-	8/11/2021	8/10/2022	280	0.77	205.000000	3:41:35 PM	1.5775	1.5774	1.5781
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330	-	8/18/2021	8/17/2022	287	0.79	5.080000	3:25:36 PM	1.5750	1.5750	1.5866
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349	-	8/25/2021	8/24/2022	294	0.81	-	-	-	-	1.5860
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357	-	9/1/2021	8/31/2022	301	0.82	111.532000	2:48:01 PM	1.6000	1.5982	1.6000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366	-	9/8/2021	9/7/2022	308	0.84	-	-	-	-	1.6011
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	314	0.86	-	-	-	-	1.7703
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375	-	9/15/2021	9/14/2022	315	0.86	-	-	-	-	1.5999
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384	-	9/22/2021	9/21/2022	322	0.88	-	-	-	-	1.6081
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393	-	9/29/2021	9/28/2022	329	0.90	3.055000	10:24:28 AM	1.5900	1.5900	1.6098
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409	-	10/6/2021	10/5/2022	336	0.92	30.414000	3:16:35 PM	1.5950	1.5960	1.6100
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418	-	10/13/2021	10/12/2022	343	0.94	149.199000	11:54:59 AM	1.5975	1.5980	1.6006
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	348	0.95	-	-	-	-	1.8277
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427	-	10/20/2021	10/19/2022	350	0.96	475.475000	2:13:29 PM	1.6350	1.6118	1.6171
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436	-	10/27/2021	10/26/2022	357	0.98	6.280000	2:21:22 PM	1.6000	1.6000	1.6352
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443	-	11/3/2021	11/2/2022	364	1.00	516.351700	3:53:43 PM	1.6100	1.6050	1.6250
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	396	1.08	14.700000	10:45:31 AM	1.9500	1.9500	1.9843
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	398	1.09	-	-	-	-	1.8842
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	465	1.27	41.710000	3:51:21 PM	2.0850	2.0869	2.1182
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	474	1.30	-	-	-	-	2.0172
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	490	1.34	3.850000	2:22:42 PM	2.1750	2.1750	2.0833
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	534	1.46	100.000000	11:10:59 AM	2.1000	2.1000	2.0975
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	572	1.57	-	-	-	-	2.1628
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	650	1.78	-	-	-	-	2.2821

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	676	1.85	13.782000	11:10:27 AM	2.2750	2.2365	2.2666
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	719	1.97	-	-	-	-	2.3811
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	857	2.35	31.510000	3:41:13 PM	2.4500	2.4405	2.5576
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	860	2.36	3.000000	2:03:18 PM	2.5200	2.5183	2.5271
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	899	2.46	-	-	-	-	2.6214
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	943	2.58	-	-	-	-	2.6900
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,006	2.75	-	-	-	-	2.7765
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,021	2.80	0.600000	9:48:24 AM	2.7000	2.7000	2.7784
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,079	2.95	22.700000	2:40:14 PM	2.6250	2.6779	2.7966
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,104	3.02	-	-	-	-	2.9102
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,256	3.44	7.635000	10:54:40 AM	3.0250	3.0250	3.2143
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,258	3.44	-	-	-	-	3.1041
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,378	3.77	40.339000	3:31:54 PM	3.2500	3.0720	3.1146
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,406	3.85	-	-	-	-	3.2689
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,447	3.96	-	-	-	-	3.3420
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,487	4.07	-	-	-	-	3.3882
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,538	4.21	-	-	-	-	3.4443
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,564	4.28	-	-	-	-	3.6487
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,617	4.43	510.090000	3:44:33 PM	3.7900	3.6602	3.7250
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,782	4.88	-	-	-	-	3.7026
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,812	4.96	-	-	-	-	3.7454
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	1,860	5.09	1.000000	10:37:42 AM	3.7500	3.7500	3.8128
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	1,944	5.32	-	-	-	-	3.8604
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,008	5.50	53.000000	2:08:30 PM	3.8500	3.8736	3.8708
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,133	5.84	-	-	-	-	4.0469
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,331	6.38	73.000000	3:46:55 PM	4.3000	4.3000	4.3517
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,362	6.47	1576.056000	3:54:06 PM	4.0800	4.1079	4.1324
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	8/12/2021	8/12/2028	2,474	6.77	900.000000	3:54:53 PM	4.1700	4.2389	4.1939
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,588	7.09	-	-	-	-	4.3825
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,625	7.19	-	-	-	-	4.5188
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,127	8.56	-	-	-	-	4.6596
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,170	8.68	-	-	-	-	4.6927
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,189	8.73	-	-	-	-	4.6875
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,371	9.23	-	-	-	-	4.7584

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	3,545	9.71	-	-	-	-	4.8809
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	7/22/2021	7/22/2031	3,548	9.71	179.947000	3:57:17 PM	4.8050	4.6772	4.6638
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,623	9.92	-	-	-	-	4.8378
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,743	10.25	4.000000	10:21:09 AM	4.8750	4.8750	4.8649
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,771	10.32	7.000000	2:48:11 PM	5.1000	5.1000	4.8755
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	3,981	10.90	-	-	-	-	4.9116
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,044	11.07	-	-	-	-	4.9237
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,156	11.38	2.085000	9:46:38 AM	4.8000	4.8000	4.9407
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,750	13.01	-	-	-	-	5.0501
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,079	13.91	-	-	-	-	5.1038
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,156	14.12	-	-	-	-	5.1525
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,444	14.91	-	-	-	-	5.1196
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,675	15.54	-	-	-	-	5.1093
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,765	15.78	-	-	-	-	5.1041
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	5,834	15.97	-	-	-	-	5.0658
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	5,955	16.30	-	-	-	-	5.0843
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,291	17.22	2.000000	9:48:02 AM	5.0000	5.0000	5.1093
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	6,885	18.85	151.500000	2:52:02 PM	5.0400	5.0395	5.0362
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7/15/2021	7/15/2041	7,194	19.70	-	-	-	-	5.0902