

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 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	7	0.02	255.000000	3:55:40 PM	3.4000	3.4000	3.247
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	9	0.03	864.683000	11:45:22 AM	3.7250	3.7867	3.764
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	14	0.04	-	-	-	-	3.111
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	21	0.06	-	-	-	-	3.110
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	28	0.08	-	-	-	-	3.112
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	35	0.10	-	-	-	-	3.128
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	43	0.12	18.172000	3:30:47 PM	2.9000	3.0136	3.025
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	56	0.15	18.688000	3:34:56 PM	3.1400	3.1397	3.160
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	60	0.16	-	-	-	-	3.623
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	63	0.17	2.103000	11:07:44 AM	3.1350	3.1354	3.151
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	70	0.19	706.077000	3:58:51 PM	3.1500	3.1444	3.147
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	77	0.21	20.711000	2:32:13 PM	3.1350	3.1355	3.162
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	84	0.23	2.087000	2:11:05 PM	3.1350	3.1398	3.179
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	91	0.25	323.403000	3:15:58 PM	3.1500	3.1363	3.152
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	97	0.27	-	-	-	-	3.541
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	98	0.27	74.424000	3:50:41 PM	3.1350	3.1385	3.373
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	112	0.31	27.832000	2:57:22 PM	3.2000	3.2000	3.200
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	119	0.33	-	-	-	-	3.217
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	126	0.35	26.439000	3:56:46 PM	3.2000	3.1962	3.180
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	133	0.36	19.000000	10:17:37 AM	3.3750	3.3750	3.236
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	140	0.38	156.600000	2:50:34 PM	3.1500	3.2273	3.250
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	147	0.40	-	-	-	-	3.215
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	150	0.41	492.196000	3:32:55 PM	3.6000	3.6213	3.669
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	161	0.44	42.254000	3:34:06 PM	3.2250	3.2166	3.245
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	168	0.46	50.000000	10:51:58 AM	3.1800	3.1800	3.180
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	175	0.48	82.210000	3:39:19 PM	3.2525	3.3007	3.216
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	182	0.50	24.441000	3:32:46 PM	3.2250	3.3890	3.325
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	189	0.52	124.554000	3:39:43 PM	3.2750	3.2629	3.263
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	196	0.54	-	-	-	-	3.329
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	203	0.56	500.000000	2:01:34 PM	3.5000	3.4000	3.416
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	210	0.58	-	-	-	-	3.400
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	217	0.59	0.609000	3:15:15 PM	3.3000	3.3000	3.390
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	224	0.61	11.541000	3:32:51 PM	3.4250	3.4173	3.426
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	238	0.65	6.552000	2:22:03 PM	3.4600	3.4600	3.460
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	252	0.69	1.100000	3:32:43 PM	3.4500	3.4500	3.513
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	266	0.73	17.155000	3:33:02 PM	3.4650	3.4658	3.474
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	280	0.77	2.142000	3:31:57 PM	3.4500	3.4621	3.636
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	280	0.77	92.743000	11:12:04 AM	3.6300	3.6313	3.630
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	281	0.77	12.270000	3:23:10 PM	3.8000	3.7799	3.753
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	294	0.81	4.400000	11:01:20 AM	3.4850	3.4850	3.646
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	308	0.84	-	-	-	-	3.743
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	308	0.84	-	-	-	-	3.596

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 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	329	0.90	0.450000	3:43:48 PM	3.4750	3.4750	3.673
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	343	0.94	143.882000	3:26:11 PM	3.4800	3.4961	3.500
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	357	0.98	112.884000	3:21:50 PM	3.4800	3.4814	3.489
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	399	1.09	1.000000	11:07:59 AM	3.8500	3.8500	3.755
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	439	1.20	20.000000	3:17:47 PM	3.8300	3.8300	3.877
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	476	1.30	-	-	-	-	3.789
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	493	1.35	13.100000	3:58:35 PM	3.8250	3.8790	3.813
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	532	1.46	-	-	-	-	3.819
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	578	1.58	110.794000	3:46:55 PM	3.8500	3.8308	3.825
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	707	1.94	1.000000	2:47:22 PM	3.9200	3.9200	3.885
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	742	2.03	-	-	-	-	3.896
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	798	2.19	4.370000	10:26:10 AM	3.9500	3.9500	3.922
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	805	2.20	119.400000	3:10:38 PM	3.9250	3.9085	3.913
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	852	2.33	-	-	-	-	3.939
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	964	2.64	10.500000	3:49:37 PM	3.9500	3.9500	3.876
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	993	2.72	-	-	-	-	3.993
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,035	2.83	-	-	-	-	4.009
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,069	2.93	-	-	-	-	4.022
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,117	3.06	884.000000	3:54:47 PM	4.0100	4.0090	4.017
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,119	3.06	2.000000	11:12:24 AM	4.2000	4.2000	4.042
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,195	3.27	-	-	-	-	4.071
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,211	3.32	10.500000	3:14:25 PM	4.0000	4.0000	4.070
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,255	3.44	287.170000	11:58:51 AM	4.2000	4.2250	4.228
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,293	3.54	-	-	-	-	4.111
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,371	3.75	1.440000	3:27:03 PM	4.2500	4.3194	4.189
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,440	3.94	-	-	-	-	4.164
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,581	4.33	1690.600000	3:59:46 PM	4.1100	4.1365	4.117
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,620	4.44	75.000000	11:30:18 AM	4.2500	4.2500	4.225
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,664	4.56	-	-	-	-	4.245
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,727	4.73	-	-	-	-	4.268
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,742	4.77	2.190000	3:26:01 PM	4.4000	4.4000	4.289
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,800	4.93	91.000000	3:27:33 PM	4.2500	4.2379	4.219
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,825	5.00	-	-	-	-	4.303
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,977	5.41	351.496000	3:56:46 PM	4.3800	4.4091	4.395
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,979	5.42	-	-	-	-	4.352
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,127	5.82	20.100000	11:08:41 AM	4.4750	4.4845	4.468
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,168	5.94	-	-	-	-	4.412
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,208	6.05	-	-	-	-	4.424
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,259	6.19	-	-	-	-	4.443
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,285	6.26	1997.846000	3:51:40 PM	4.4850	4.5011	4.499
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,503	6.85	12.000000	2:32:15 PM	4.6700	4.6667	4.557
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,533	6.94	-	-	-	-	4.514

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 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,581	7.07	-	-	-	-	4.526
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,665	7.30	31.000000	2:38:16 PM	4.7750	4.7750	4.546
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,729	7.47	3.000000	11:01:02 AM	4.6050	4.6050	4.549
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,854	7.81	-	-	-	-	4.592
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,052	8.36	158.720000	11:01:07 AM	4.6550	4.6721	4.641
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,309	9.06	-	-	-	-	4.681
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,346	9.16	2063.045000	3:57:40 PM	4.6500	4.6756	4.654
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,848	10.54	-	-	-	-	4.764
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,910	10.71	-	-	-	-	4.771
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,092	11.20	-	-	-	-	4.795
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,266	11.68	1289.520000	3:54:44 PM	4.8000	4.8260	4.808
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,344	11.89	-	-	-	-	4.824
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,464	12.22	-	-	-	-	4.836
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,492	12.30	-	-	-	-	4.838
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,702	12.87	-	-	-	-	4.855
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,765	13.05	-	-	-	-	4.860
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,877	13.35	-	-	-	-	4.875
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,471	14.98	-	-	-	-	4.916
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,800	15.88	-	-	-	-	4.948
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,877	16.09	-	-	-	-	4.880
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,165	16.88	-	-	-	-	4.988
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,396	17.51	-	-	-	-	5.050
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,486	17.76	-	-	-	-	5.060
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,555	17.95	5.000000	3:11:14 PM	5.2995	5.2995	4.990
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,676	18.28	-	-	-	-	5.074
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7,012	19.20	27.000000	-	-	-	5.125
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,606	20.82	10.000000	2:31:59 PM	5.2550	5.2550	5.234