

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 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	5	0.01	-	-	-	-	3.091
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	12	0.03	5.000000	11:08:22 AM	3.1000	3.1000	2.997
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	19	0.05	2.000000	2:37:46 PM	3.0000	3.0000	3.093
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	27	0.07	-	-	-	-	3.060
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	40	0.11	8.100000	10:17:09 AM	3.1250	3.0015	3.156
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	44	0.12	33.000000	3:53:25 PM	3.4750	3.5341	3.505
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	47	0.13	1.800000	10:31:30 AM	3.1300	3.1300	3.137
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	54	0.15	4.503000	3:52:22 PM	3.1500	3.1444	3.139
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	61	0.17	-	-	-	-	3.153
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	68	0.19	1.014000	9:34:44 AM	3.1250	3.1250	3.181
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	75	0.21	-	-	-	-	3.126
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	81	0.22	-	-	-	-	3.404
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	82	0.23	3.505000	11:42:03 AM	3.1250	3.1250	3.165
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	96	0.26	0.166000	10:27:54 AM	3.1400	3.1400	3.200
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	103	0.28	-	-	-	-	3.202
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	110	0.30	61.973000	3:59:59 PM	3.1500	3.1500	3.200
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	117	0.32	2.444000	10:26:07 AM	3.1500	3.1500	3.185
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	124	0.34	-	-	-	-	3.174
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	131	0.36	298.743000	3:28:46 PM	3.2000	3.2092	3.213
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	134	0.37	311.064000	2:16:43 PM	3.5000	3.5370	3.569
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	145	0.40	258.409000	3:01:10 PM	3.2000	3.2001	3.220
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	152	0.42	12.152000	11:29:32 AM	3.2500	3.2500	3.233
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	159	0.44	300.000000	2:56:49 PM	3.3000	3.3000	3.302
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	166	0.45	-	-	-	-	3.358
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	173	0.47	576.043000	3:57:47 PM	3.3000	3.2908	3.300
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	180	0.49	0.250000	11:16:17 AM	3.3000	3.3000	3.365
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	187	0.51	0.711000	10:35:35 AM	3.2250	3.2250	3.555
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	194	0.53	-	-	-	-	3.480
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	201	0.55	2.000000	2:50:21 PM	3.3000	3.3000	3.396
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	208	0.57	27.840000	3:59:22 PM	3.4250	3.4018	3.425
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	222	0.61	1.120000	2:46:34 PM	3.4500	3.4455	3.503
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	236	0.65	-	-	-	-	3.448
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	250	0.68	-	-	-	-	3.482
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	264	0.72	1.000000	10:03:15 AM	3.6750	3.6750	3.541
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	264	0.72	200.735000	3:35:12 PM	3.4700	3.4725	3.480

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 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	265	0.73	400.000000	11:37:19 AM	3.6100	3.6150	3.616
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	278	0.76	-	-	-	-	3.501
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	292	0.80	-	-	-	-	3.624
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	292	0.80	3.250000	11:08:24 AM	3.4800	3.4800	3.501
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	313	0.86	-	-	-	-	3.574
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	327	0.90	25.537000	3:47:35 PM	3.4750	3.4811	3.487
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	341	0.93	62.024000	2:19:03 PM	3.4500	3.4053	3.451
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	355	0.97	86.130000	3:34:08 PM	3.4750	3.4800	3.493
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	383	1.05	-	-	-	-	3.750
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	423	1.16	41.300000	3:36:05 PM	3.6000	3.6024	3.781
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	460	1.26	-	-	-	-	3.691
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	477	1.31	1.000000	10:56:18 AM	3.7000	3.7000	3.654
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	516	1.41	1.070000	11:14:06 AM	3.8150	3.8150	3.706
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	562	1.54	84.200000	2:41:18 PM	3.7900	3.7150	3.698
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	691	1.89	-	-	-	-	3.776
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	726	1.99	-	-	-	-	3.789
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	782	2.14	1.500000	10:04:18 AM	3.8000	3.8000	3.803
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	789	2.16	4.762000	2:57:24 PM	3.8275	3.8260	3.835
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	836	2.29	-	-	-	-	3.834
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	948	2.60	234.245000	3:59:52 PM	3.8300	3.8257	3.828
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	977	2.68	-	-	-	-	3.892
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1,019	2.79	-	-	-	-	3.910
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,053	2.88	-	-	-	-	3.924
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,101	3.01	1600.475000	3:10:42 PM	3.8850	3.8801	3.880
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,103	3.02	-	-	-	-	3.945
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,179	3.23	-	-	-	-	3.977
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,195	3.27	326.285000	3:03:58 PM	3.8600	3.8856	3.907
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,239	3.39	226.561822	3:49:44 PM	4.0500	4.0586	4.062
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,277	3.50	-	-	-	-	4.020
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,355	3.71	80.730000	3:42:03 PM	4.1000	4.1391	4.105
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,424	3.90	-	-	-	-	4.083
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,565	4.29	4977.300000	3:58:01 PM	4.0725	4.0753	4.074
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,604	4.39	-	-	-	-	4.158
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,648	4.51	-	-	-	-	4.179
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,711	4.68	-	-	-	-	4.206

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 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,726	4.73	20.000000	10:05:45 AM	4.2500	4.2500	4.205
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,784	4.88	-	-	-	-	4.200
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,809	4.95	-	-	-	-	4.248
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,961	5.37	146.090000	2:09:27 PM	4.3300	4.3136	4.315
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,963	5.37	-	-	-	-	4.309
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,111	5.78	70.150000	3:47:22 PM	4.4750	4.4750	4.479
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,152	5.89	-	-	-	-	4.382
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,192	6.00	-	-	-	-	4.397
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,243	6.14	-	-	-	-	4.415
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,269	6.21	109.370000	2:01:28 PM	4.4400	4.4214	4.424
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,487	6.81	12.960000	2:23:03 PM	4.5700	4.5746	4.576
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,517	6.89	-	-	-	-	4.503
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,565	7.02	-	-	-	-	4.518
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,649	7.25	-	-	-	-	4.567
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,713	7.43	3.700000	3:50:18 PM	4.6250	4.6250	4.608
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,838	7.77	-	-	-	-	4.588
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3,036	8.31	11.000000	3:31:42 PM	4.6550	4.6550	4.624
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,293	9.02	-	-	-	-	4.683
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,330	9.12	409.600000	3:11:32 PM	4.6400	4.6401	4.641
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,832	10.49	-	-	-	-	4.765
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,894	10.66	-	-	-	-	4.773
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,076	11.16	-	-	-	-	4.796
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,250	11.64	296.270000	3:33:20 PM	4.8450	4.8248	4.822
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,328	11.85	-	-	-	-	4.824
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,448	12.18	20.600000	11:22:44 AM	4.9150	4.9150	4.839
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,476	12.26	-	-	-	-	4.842
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,686	12.83	16.000000	11:24:29 AM	4.9500	4.9500	4.871
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,749	13.00	-	-	-	-	4.879
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,861	13.31	15.680000	11:54:01 AM	4.9750	4.9679	4.895
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,455	14.94	-	-	-	-	4.974
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,784	15.84	-	-	-	-	5.027
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,861	16.05	0.300000	3:36:01 PM	5.2250	5.2250	5.060
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,149	16.84	-	-	-	-	5.101
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,380	17.47	-	-	-	-	5.153
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,470	17.71	26.200000	11:28:12 AM	5.1250	5.1250	5.173

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 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,539	17.90	13.455000	2:02:02 PM	5.4500	5.4366	5.156
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,660	18.23	130.000000	11:46:47 AM	5.3000	5.3000	5.300
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,996	19.15	637.200000	11:06:53 AM	5.3050	5.2992	5.299
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,590	20.78	42.451283	3:33:03 PM	5.1000	5.2865	5.298