

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 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	7	0.02	166.614000	10:06:53 AM	3.1750	3.1587	3.165
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	14	0.04	-	-	-	-	3.191
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	21	0.06	26.405000	11:46:50 AM	3.1250	3.1250	3.191
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	28	0.08	53.366000	3:09:59 PM	3.1250	3.2352	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	34	0.09	3.500000	10:31:14 AM	3.5500	3.5500	3.526
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	35	0.10	557.552000	3:30:16 PM	3.1750	3.2104	3.213
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	49	0.13	2.070000	10:20:03 AM	3.3750	3.3750	3.125
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	56	0.15	-	-	-	-	3.228
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	63	0.17	1.100000	11:30:20 AM	3.2500	3.2500	3.288
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	70	0.19	58.803000	3:08:50 PM	3.2300	3.2290	3.237
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	77	0.21	357.288000	3:51:14 PM	3.3500	3.2905	3.310
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	84	0.23	21.911000	2:36:52 PM	3.2250	3.2744	3.236
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	87	0.24	2073.410000	3:49:51 PM	3.5000	3.5392	3.522
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	91	0.25	3743.282000	3:52:10 PM	3.3750	3.3741	3.328
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	98	0.27	46.277000	3:42:53 PM	3.2250	3.3312	3.290
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	105	0.29	-	-	-	-	3.306
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	112	0.31	11.637000	11:44:28 AM	3.3500	3.2662	3.270
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	119	0.33	86.883000	2:21:56 PM	3.2500	3.2500	3.257
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	126	0.35	716.473000	3:54:55 PM	3.2750	3.3201	3.338
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	133	0.36	3.720000	11:45:17 AM	3.3650	3.3650	3.300
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	140	0.38	1.716000	11:11:28 AM	3.3500	3.3500	3.365
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	147	0.40	-	-	-	-	3.395
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	154	0.42	502.020000	3:31:01 PM	3.4250	3.4247	3.473
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	161	0.44	-	-	-	-	3.333
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	175	0.48	59.410000	3:17:26 PM	3.3500	3.4105	3.404
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	182	0.50	586.004000	3:50:02 PM	3.5000	3.5308	3.598
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	189	0.52	-	-	-	-	3.472
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	203	0.56	0.500000	11:09:19 AM	3.4000	3.4000	3.484
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	217	0.59	-	-	-	-	3.802
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	217	0.59	19.700000	3:08:13 PM	3.5000	3.5000	3.521
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	218	0.60	304.550000	2:39:09 PM	3.7500	3.7494	3.744
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	231	0.63	-	-	-	-	3.506
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	245	0.67	-	-	-	-	3.823
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	245	0.67	-	-	-	-	3.517
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	266	0.73	-	-	-	-	3.536
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	280	0.77	-	-	-	-	3.561
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	294	0.81	80.612600	3:14:44 PM	3.5100	3.5036	3.582
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	308	0.84	-	-	-	-	3.708
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	322	0.88	3.020000	3:12:52 PM	3.6250	3.6250	3.645
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	336	0.92	69.000000	3:26:25 PM	3.9250	3.9141	3.958
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	357	0.98	217.119488	3:15:31 PM	3.7500	3.7587	3.731
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	364	1.00	331.988000	3:48:29 PM	3.8250	3.8731	3.899

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 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	376	1.03	-	-	-	-	3.986
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	413	1.13	-	-	-	-	3.917
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	430	1.18	1835.160000	2:14:34 PM	4.0750	4.0624	4.033
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	469	1.28	-	-	-	-	3.943
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	515	1.41	182.465000	3:33:06 PM	3.9500	3.9425	3.948
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	644	1.76	1.350000	3:48:58 PM	4.0800	4.0800	4.026
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	679	1.86	-	-	-	-	4.043
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	735	2.01	52.000000	3:01:49 PM	4.1000	4.0779	4.044
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	742	2.03	655.000000	2:03:34 PM	4.1900	4.0847	4.138
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	789	2.16	-	-	-	-	4.087
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	901	2.47	622.700000	2:53:37 PM	4.1800	4.1678	4.164
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	930	2.55	-	-	-	-	4.098
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	972	2.66	-	-	-	-	4.150
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1,006	2.75	-	-	-	-	4.161
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,054	2.89	164.730000	3:57:14 PM	4.1800	4.1643	4.135
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,056	2.89	-	-	-	-	4.178
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,132	3.10	-	-	-	-	4.199
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,148	3.14	30.000000	-	-	-	4.213
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,192	3.26	230.000000	10:57:05 AM	4.2800	4.2748	4.254
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,230	3.37	-	-	-	-	4.230
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,308	3.58	9.660000	3:13:37 PM	4.2850	4.2759	4.218
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,377	3.77	-	-	-	-	4.272
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,518	4.16	3974.660000	3:42:22 PM	4.3000	4.2903	4.302
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,557	4.26	-	-	-	-	4.276
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,601	4.38	-	-	-	-	4.333
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,664	4.56	-	-	-	-	4.350
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,679	4.60	100.000000	10:04:13 AM	4.3600	4.3600	4.360
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,737	4.76	-	-	-	-	4.191
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,762	4.82	-	-	-	-	4.376
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,914	5.24	380.000000	3:56:20 PM	4.4750	4.4592	4.456
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,916	5.25	-	-	-	-	4.415
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,064	5.65	254.610000	11:45:08 AM	4.5500	4.5500	4.549
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,105	5.76	-	-	-	-	4.461
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,145	5.87	-	-	-	-	4.470
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,196	6.01	-	-	-	-	4.482
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,222	6.08	2105.421100	3:42:13 PM	4.5250	4.5114	4.518
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,440	6.68	17.770000	11:52:42 AM	4.5600	4.5516	4.578
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,470	6.76	15.000000	10:01:21 AM	4.6250	4.6250	4.549
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,518	6.89	-	-	-	-	4.549
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,602	7.12	-	-	-	-	4.566
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,666	7.30	-	-	-	-	4.584
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,791	7.64	-	-	-	-	4.606

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 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,989	8.18	-	-	-	-	4.614
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,246	8.89	-	-	-	-	4.661
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,283	8.99	3179.070000	3:16:20 PM	4.6950	4.6904	4.698
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,785	10.36	-	-	-	-	4.686
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,847	10.53	-	-	-	-	4.730
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,029	11.03	-	-	-	-	4.748
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,203	11.51	62.000000	11:56:17 AM	4.7250	4.7613	4.772
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,281	11.72	-	-	-	-	4.784
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,401	12.05	1.000000	11:36:12 AM	4.7600	4.7600	4.802
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,429	12.13	28.633000	11:38:10 AM	4.8150	4.8076	4.807
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,639	12.70	-	-	-	-	4.848
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,702	12.87	-	-	-	-	4.860
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,814	13.18	124.250000	11:38:26 AM	4.8750	4.9373	4.950
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,408	14.81	-	-	-	-	5.004
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,737	15.71	-	-	-	-	5.072
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,814	15.92	-	-	-	-	5.088
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,102	16.71	-	-	-	-	5.147
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,333	17.34	4.200000	3:56:59 PM	5.1000	5.1000	5.190
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,423	17.59	5.000000	11:34:48 AM	5.2000	5.2000	5.204
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,492	17.77	11.500000	3:54:50 PM	5.4500	5.2326	5.207
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,613	18.11	-	-	-	-	5.251
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,949	19.03	530.000000	10:49:41 AM	5.2500	5.2455	5.249
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,543	20.65	140.400000	2:21:03 PM	5.2860	5.2872	5.286