

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 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	1	0.00	-	-	-	-	-
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	8	0.02	-	-	-	-	3.300
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	14	0.04	292.327000	3:13:12 PM	3.5125	3.5125	3.280
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	15	0.04	1789.350000	3:15:56 PM	3.1750	3.1292	3.155
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	29	0.08	0.315000	3:27:32 PM	3.2000	3.2000	3.149
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	36	0.10	-	-	-	-	3.171
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	43	0.12	-	-	-	-	3.291
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	50	0.14	52.725000	3:33:57 PM	3.0500	3.0737	3.214
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	57	0.16	100.000000	11:58:26 AM	3.2000	3.1700	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	64	0.18	784.390000	3:29:52 PM	3.1650	3.1600	3.162
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	67	0.18	1973.680000	3:49:45 PM	3.4500	3.5084	3.459
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	71	0.19	-	-	-	-	3.289
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	78	0.21	1166.764000	3:47:42 PM	3.1000	3.1123	3.113
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	85	0.23	15.340000	3:54:48 PM	3.1250	3.1253	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	92	0.25	2012.203400	3:59:31 PM	3.1000	3.1496	3.155
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	99	0.27	1.040000	3:17:28 PM	3.1750	3.1750	3.389
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	106	0.29	-	-	-	-	3.251
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	113	0.31	-	-	-	-	3.380
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	120	0.33	31.084000	3:31:17 PM	3.2500	3.2500	3.364
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	127	0.35	1.664000	2:56:53 PM	3.2500	3.2500	3.348
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	134	0.37	2.578000	3:23:38 PM	3.3000	3.3000	3.390
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	141	0.39	5.000000	2:26:50 PM	3.3000	3.3000	3.291
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	155	0.42	238.159000	3:07:36 PM	3.3150	3.3155	3.364
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	162	0.44	-	-	-	-	3.387
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	169	0.46	-	-	-	-	3.521
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	176	0.48	-	-	-	-	3.516
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	183	0.50	3954.132000	3:59:10 PM	3.4500	3.4692	3.471
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	197	0.54	126.500000	3:03:06 PM	3.5125	3.5125	3.513
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	197	0.54	-	-	-	-	3.535
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	198	0.54	276.467900	3:37:32 PM	3.6500	3.6125	3.613
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	211	0.58	-	-	-	-	3.549
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	225	0.62	-	-	-	-	3.712
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	225	0.62	1.000000	3:37:31 PM	3.5000	3.5000	3.586
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	246	0.67	-	-	-	-	3.642
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	260	0.71	-	-	-	-	3.680

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 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	274	0.75	-	-	-	-	3.714
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	288	0.79	-	-	-	-	3.756
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	302	0.83	-	-	-	-	3.773
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	316	0.87	58.300000	3:22:22 PM	3.9500	3.9500	3.783
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	337	0.92	418.830000	3:29:06 PM	3.8350	3.8209	3.834
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	344	0.94	18.391000	3:22:01 PM	3.8500	3.8500	3.849
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	351	0.96	1.542000	10:14:14 AM	3.8400	3.8400	3.882
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	356	0.98	-	-	-	-	3.939
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	358	0.98	57.797000	2:54:06 PM	3.9000	3.9017	3.907
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	365	1.00	651.331900	3:44:49 PM	3.8900	3.9239	3.967
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	393	1.08	142.260000	3:09:25 PM	4.0750	4.0750	4.075
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	410	1.12	200.020000	3:28:43 PM	3.9850	3.9998	4.020
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	449	1.23	50.800000	3:08:21 PM	4.0500	4.0500	4.050
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	495	1.36	15.820000	3:51:48 PM	4.0000	3.9348	3.932
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	624	1.71	-	-	-	-	4.042
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	659	1.80	-	-	-	-	4.066
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	715	1.96	222.560000	2:26:21 PM	4.0500	4.0650	4.065
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	722	1.98	453.000000	10:04:03 AM	4.0500	4.0500	4.072
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	769	2.11	-	-	-	-	4.130
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	881	2.41	451.340000	3:55:47 PM	4.2000	4.2067	4.204
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	910	2.49	-	-	-	-	4.180
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	952	2.61	-	-	-	-	4.202
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	986	2.70	-	-	-	-	4.215
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,034	2.83	1832.400000	3:39:05 PM	4.2500	4.2471	4.252
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,036	2.84	-	-	-	-	4.234
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,112	3.04	-	-	-	-	4.261
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,128	3.09	-	-	-	-	4.273
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,172	3.21	-	-	-	-	4.315
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,210	3.31	-	-	-	-	4.282
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,288	3.53	10.000000	3:31:56 PM	4.4250	4.4250	4.251
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,357	3.72	-	-	-	-	4.313
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,498	4.10	2856.565000	3:49:23 PM	4.2950	4.2877	4.290
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,537	4.21	1.000000	2:26:37 PM	4.2800	4.2800	4.404
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,581	4.33	-	-	-	-	4.348
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,644	4.50	-	-	-	-	4.355

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	1,659	4.54	3.600000	2:13:26 PM	4.3250	4.3283	4.345
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,717	4.70	130.000000	2:43:21 PM	4.4000	4.4000	4.380
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,742	4.77	-	-	-	-	4.367
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,894	5.19	1506.000000	3:54:02 PM	4.3700	4.3427	4.342
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,896	5.19	-	-	-	-	4.380
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,044	5.60	3.000000	2:13:19 PM	4.4000	4.4000	4.393
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,085	5.71	-	-	-	-	4.390
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,125	5.82	-	-	-	-	4.392
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,176	5.96	-	-	-	-	4.395
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,202	6.03	6478.000000	3:59:27 PM	4.3775	4.3682	4.388
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,420	6.63	14.000000	3:51:42 PM	4.4700	4.4282	4.415
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,450	6.71	3.000000	10:57:25 AM	4.4000	4.4000	4.399
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,498	6.84	-	-	-	-	4.404
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,582	7.07	6.000000	-	-	-	4.406
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,646	7.24	270.000000	11:00:58 AM	4.4500	4.4500	4.450
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,771	7.59	-	-	-	-	4.412
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,969	8.13	66.000000	9:00:34 AM	4.3350	4.3350	4.340
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,226	8.83	22.370000	11:47:50 AM	4.4250	4.4250	4.430
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,263	8.93	1487.870000	3:57:45 PM	4.4000	4.3583	4.400
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,765	10.31	50.000000	3:25:46 PM	4.5650	4.5650	4.497
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,827	10.48	-	-	-	-	4.450
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,009	10.98	-	-	-	-	4.459
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,183	11.45	401.000000	3:49:03 PM	4.5000	4.4304	4.490
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,261	11.67	-	-	-	-	4.494
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,381	12.00	-	-	-	-	4.510
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,409	12.07	2.435000	3:11:24 PM	4.8000	4.8588	4.517
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,619	12.65	-	-	-	-	4.570
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,682	12.82	-	-	-	-	4.585
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,794	13.13	7.950000	-	-	-	4.620
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,388	14.75	3.300000	-	-	-	4.763
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,717	15.65	-	-	-	-	4.841
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,794	15.86	-	-	-	-	4.899
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,082	16.65	-	-	-	-	4.925
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,313	17.28	-	-	-	-	4.971
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,403	17.53	-	-	-	-	4.985

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	6,472	17.72	38.320000	3:48:50 PM	5.0250	4.9634	4.937
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,593	18.05	-	-	-	-	5.037
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,929	18.97	3355.185000	3:56:07 PM	5.0350	5.0108	5.035
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,523	20.60	28.000000	3:56:16 PM	5.0250	4.9921	5.098