

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 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	7	0.02	-	-	-	-	3.253
RPG B 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	13	0.04	37.100000	2:40:49 PM	3.2500	3.2500	2.914
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	14	0.04	371.472400	2:20:01 PM	3.0500	3.0763	3.105
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	28	0.08	10.560000	3:29:48 PM	3.1750	3.1889	3.116
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	35	0.10	-	-	-	-	3.137
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	42	0.12	-	-	-	-	3.291
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	49	0.13	10.409000	3:11:49 PM	3.1000	3.0913	3.214
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	56	0.15	49.700000	3:40:10 PM	3.0750	3.0750	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	63	0.17	136.247000	3:57:58 PM	3.1000	3.1061	3.134
RPG B 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	66	0.18	1073.666000	3:55:58 PM	3.5000	3.4989	3.509
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	70	0.19	-	-	-	-	3.290
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	77	0.21	271.951000	3:43:04 PM	3.1250	3.1289	3.113
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	84	0.23	3.860000	3:10:41 PM	3.1400	3.1400	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	91	0.25	2361.264900	3:55:34 PM	3.1500	3.1538	3.155
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	98	0.27	-	-	-	-	3.389
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	105	0.29	-	-	-	-	3.251
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	112	0.31	-	-	-	-	3.381
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	119	0.33	291.562000	3:18:05 PM	3.2500	3.2500	3.262
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	126	0.35	3.025000	10:26:59 AM	3.2500	3.2500	3.348
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	133	0.36	6.192000	2:37:29 PM	3.2750	3.2750	3.393
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	140	0.38	10.096000	10:02:31 AM	3.3100	3.3100	3.291
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	154	0.42	16.828000	3:11:48 PM	3.3150	3.3016	3.364
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	161	0.44	14.011000	2:21:54 PM	3.3500	3.3822	3.391
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	168	0.46	0.500000	9:17:00 AM	3.3750	3.3750	3.516
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	175	0.48	0.302000	3:32:12 PM	3.4000	3.4000	3.518
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	182	0.50	1217.709000	3:56:46 PM	3.4500	3.4687	3.472
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	196	0.54	12.000000	3:11:18 PM	3.7000	3.7000	3.494
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	196	0.54	3.600000	2:33:06 PM	3.4500	3.4500	3.535
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	197	0.54	15.211000	2:20:29 PM	3.6000	3.6000	3.617
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	210	0.58	5.000000	2:15:22 PM	3.5000	3.5000	3.549
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	224	0.61	-	-	-	-	3.696
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	224	0.61	-	-	-	-	3.582
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	245	0.67	-	-	-	-	3.632
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	259	0.71	15.320000	11:06:56 AM	3.5000	3.5000	3.665
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	273	0.75	4.750000	2:27:19 PM	3.5650	3.5068	3.696
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	287	0.79	-	-	-	-	3.740
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	301	0.82	-	-	-	-	3.761
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	315	0.86	20.300000	2:55:20 PM	4.0000	4.0000	3.761
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	336	0.92	26.173000	3:31:01 PM	3.8400	3.8531	3.834
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	343	0.94	12.820000	3:13:16 PM	3.8600	3.8321	3.848
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	350	0.96	0.213000	11:38:34 AM	3.8400	3.8400	3.884
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	355	0.97	-	-	-	-	3.945

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 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	357	0.98	11.730000	3:31:30 PM	3.6950	3.8892	3.907
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	364	1.00	2547.298000	3:43:19 PM	3.9200	3.9383	3.939
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	392	1.07	45.000000	3:13:09 PM	4.0500	4.0500	4.067
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	409	1.12	50.200000	3:45:06 PM	4.0000	4.0114	4.021
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	448	1.23	7.936000	11:04:53 AM	4.0000	4.0000	4.045
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	494	1.35	1071.000000	3:35:25 PM	4.0000	3.9721	3.996
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	623	1.71	11.500000	3:25:27 PM	4.1250	4.1250	4.021
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	658	1.80	20.272817	3:21:25 PM	4.1000	4.1457	4.044
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	714	1.96	-	-	-	-	4.062
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	721	1.97	1006.592000	3:41:55 PM	4.0350	4.0675	4.075
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	768	2.10	-	-	-	-	4.106
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	880	2.41	305.660000	3:19:10 PM	4.1800	4.1841	4.186
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	909	2.49	-	-	-	-	4.153
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	951	2.60	-	-	-	-	4.173
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	985	2.70	-	-	-	-	4.186
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,033	2.83	713.041000	3:55:08 PM	4.2400	4.2406	4.227
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,035	2.83	-	-	-	-	4.204
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,111	3.04	47.040000	3:54:21 PM	4.3000	4.3000	4.230
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,127	3.09	8.000000	2:00:51 PM	4.2900	4.2900	4.288
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,171	3.21	4.960000	11:44:59 AM	4.3000	4.3000	4.300
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,209	3.31	-	-	-	-	4.252
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,287	3.52	15.230000	3:49:36 PM	4.3500	4.2953	4.252
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,356	3.71	-	-	-	-	4.284
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,497	4.10	3163.690000	3:54:14 PM	4.2600	4.2774	4.264
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,536	4.21	-	-	-	-	4.372
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,580	4.33	-	-	-	-	4.323
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,643	4.50	-	-	-	-	4.331
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,658	4.54	0.500000	3:30:56 PM	4.3400	4.3400	4.322
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,716	4.70	19.800000	3:43:18 PM	4.3500	4.3588	4.381
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,741	4.77	-	-	-	-	4.343
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,893	5.18	1135.000000	3:57:22 PM	4.3250	4.3396	4.330
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,895	5.19	-	-	-	-	4.359
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,043	5.59	666.300000	3:44:44 PM	4.4100	4.3905	4.391
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,084	5.71	-	-	-	-	4.371
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,124	5.82	-	-	-	-	4.374
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,175	5.96	-	-	-	-	4.377
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,201	6.03	4631.320000	3:51:35 PM	4.3450	4.3814	4.356
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,419	6.62	33.800000	3:53:06 PM	4.4500	4.4408	4.396
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,449	6.71	-	-	-	-	4.382
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,497	6.84	-	-	-	-	4.387
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,581	7.07	-	-	-	-	4.390
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,645	7.24	16.918000	11:20:07 AM	4.4250	4.4583	4.450

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 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,770	7.58	-	-	-	-	4.395
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,968	8.13	17.500000	10:53:52 AM	4.4225	4.4225	4.340
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,225	8.83	18.700000	11:30:29 AM	4.4500	4.4500	4.429
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,262	8.93	2380.310000	3:47:12 PM	4.3900	4.3967	4.376
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,764	10.31	100.000000	3:51:35 PM	4.4250	4.4500	4.470
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,826	10.48	-	-	-	-	4.431
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,008	10.97	-	-	-	-	4.441
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,182	11.45	414.100000	3:52:01 PM	4.4400	4.4602	4.433
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,260	11.66	-	-	-	-	4.474
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,380	11.99	-	-	-	-	4.491
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,408	12.07	12.000000	10:36:32 AM	4.8500	4.8500	4.496
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,618	12.64	-	-	-	-	4.538
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,681	12.82	-	-	-	-	4.550
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,793	13.12	125.100000	3:30:46 PM	4.7000	4.6716	4.673
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,387	14.75	-	-	-	-	4.707
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,716	15.65	-	-	-	-	4.783
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,793	15.86	-	-	-	-	4.837
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,081	16.65	-	-	-	-	4.863
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,312	17.28	11.000000	3:30:01 PM	4.9800	5.0045	4.908
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,402	17.53	35.000000	10:57:06 AM	5.0000	5.0000	4.923
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,471	17.72	33.115000	2:22:49 PM	4.9700	4.9557	4.937
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,592	18.05	-	-	-	-	4.974
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,928	18.97	2264.500000	3:45:08 PM	4.9450	4.9785	4.953
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,522	20.59	207.050000	3:40:58 PM	5.0200	5.0303	5.030