

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	5	0.01	0.402000	10:39:07 AM	3.2000	3.2000	3.239
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	11	0.03	562.000000	2:06:19 PM	3.3750	3.4311	3.058
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	12	0.03	89.757000	11:47:06 AM	3.1500	3.1513	3.114
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	26	0.07	303.280000	11:07:06 AM	3.2500	3.2003	3.200
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	33	0.09	-	-	-	-	3.141
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	40	0.11	-	-	-	-	3.293
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	47	0.13	-	-	-	-	3.214
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	54	0.15	-	-	-	-	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	61	0.17	105.625800	3:21:31 PM	3.1500	3.0883	3.114
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	64	0.18	3055.457000	3:55:27 PM	3.4700	3.4682	3.447
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	68	0.19	26.823000	3:10:44 PM	3.1500	3.1022	3.290
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	75	0.21	54.700000	11:56:54 AM	3.0750	3.0738	3.109
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	82	0.23	1.800000	11:43:33 AM	3.1250	3.1250	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	89	0.24	212.047000	3:43:16 PM	3.1250	3.1241	3.150
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	96	0.26	-	-	-	-	3.389
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	103	0.28	1.000000	3:52:29 PM	3.2750	3.2750	3.251
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	110	0.30	-	-	-	-	3.381
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	117	0.32	46.000000	3:11:10 PM	3.3000	3.3000	3.263
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	124	0.34	153.183000	3:09:25 PM	3.2600	3.2631	3.311
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	131	0.36	64.111000	3:30:16 PM	3.2750	3.2752	3.328
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	138	0.38	63.053000	3:13:07 PM	3.3000	3.3000	3.331
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	152	0.42	264.350000	11:45:54 AM	3.4500	3.3771	3.379
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	159	0.44	2.900000	3:07:14 PM	3.4000	3.3914	3.382
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	166	0.45	-	-	-	-	3.524
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	173	0.47	80.947000	10:29:59 AM	3.4100	3.4100	3.427
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	180	0.49	647.633000	3:36:04 PM	3.3500	3.4358	3.467
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	194	0.53	2.350000	3:23:25 PM	3.7000	3.6926	3.549
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	194	0.53	8.200000	11:48:44 AM	3.4800	3.4800	3.535
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	195	0.53	181.704900	3:17:41 PM	3.7000	3.5257	3.571
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	208	0.57	-	-	-	-	3.530
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	222	0.61	-	-	-	-	3.700
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	222	0.61	37.670000	3:07:42 PM	3.5000	3.4966	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	243	0.67	35.000000	11:45:10 AM	3.5500	3.5500	3.615
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	257	0.70	-	-	-	-	3.649
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	271	0.74	-	-	-	-	3.680
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	285	0.78	-	-	-	-	3.725
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	299	0.82	-	-	-	-	3.751
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	313	0.86	23.108000	3:41:54 PM	4.0850	4.0253	3.763
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	334	0.91	8.050000	3:47:17 PM	3.8500	3.8537	3.834
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	341	0.93	215.424000	3:49:13 PM	3.8500	3.8968	3.877
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	348	0.95	-	-	-	-	3.882
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	353	0.97	110.564000	3:39:07 PM	3.9900	3.9984	3.993

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	355	0.97	73.960000	3:14:20 PM	3.8800	3.8785	3.907
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	362	0.99	325.712000	3:52:37 PM	3.9250	3.9165	3.932
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	390	1.07	24.296000	10:49:08 AM	4.0250	4.0250	4.064
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	407	1.11	50.000000	2:54:10 PM	4.0000	4.0000	4.002
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	446	1.22	50.400000	11:11:43 AM	4.1000	4.1000	4.087
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	492	1.35	222.505000	3:44:29 PM	3.9750	3.9920	3.980
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	621	1.70	-	-	-	-	3.996
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	656	1.80	16.000000	10:26:00 AM	4.1000	4.1000	4.017
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	712	1.95	11.297766	11:16:40 AM	4.1000	4.1000	4.049
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	719	1.97	107.330000	3:24:25 PM	4.1000	4.1000	4.077
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	766	2.10	-	-	-	-	4.074
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	878	2.40	201.400000	10:48:05 AM	4.1500	4.1749	4.171
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	907	2.48	-	-	-	-	4.119
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	949	2.60	-	-	-	-	4.137
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	983	2.69	-	-	-	-	4.149
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,031	2.82	1618.059000	3:58:43 PM	4.1700	4.1840	4.161
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,033	2.83	-	-	-	-	4.166
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,109	3.04	45.000000	3:52:23 PM	4.2250	4.2250	4.190
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,125	3.08	-	-	-	-	4.205
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,169	3.20	42.520000	3:50:34 PM	4.2300	4.2387	4.252
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,207	3.31	-	-	-	-	4.210
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,285	3.52	6.525000	3:56:22 PM	4.2750	4.2734	4.210
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,354	3.71	-	-	-	-	4.241
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,495	4.09	5667.296000	3:55:52 PM	4.2000	4.2208	4.201
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,534	4.20	49.600000	3:56:09 PM	4.2900	4.2960	4.317
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,578	4.32	-	-	-	-	4.278
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,641	4.49	-	-	-	-	4.285
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,656	4.53	285.000000	2:09:19 PM	4.3250	4.3285	4.336
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,714	4.69	290.000000	11:33:56 AM	4.2525	4.2460	4.248
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,739	4.76	-	-	-	-	4.298
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,891	5.18	1765.850000	3:55:30 PM	4.2500	4.2812	4.247
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,893	5.18	-	-	-	-	4.313
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,041	5.59	250.000000	3:47:21 PM	4.3250	4.3530	4.352
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,082	5.70	-	-	-	-	4.326
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,122	5.81	-	-	-	-	4.328
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,173	5.95	-	-	-	-	4.332
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,199	6.02	7839.725000	3:59:56 PM	4.2850	4.3061	4.294
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,417	6.62	11.750000	3:47:29 PM	4.4250	4.4473	4.451
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,447	6.70	-	-	-	-	4.341
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,495	6.83	-	-	-	-	4.346
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,579	7.06	1.250000	11:19:13 AM	4.5500	4.5500	4.349
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,643	7.24	-	-	-	-	4.420

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	2,768	7.58	-	-	-	-	4.357
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,966	8.12	-	-	-	-	4.323
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,223	8.82	-	-	-	-	4.409
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,260	8.93	2770.000000	3:43:33 PM	4.3250	4.3662	4.330
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,762	10.30	-	-	-	-	4.461
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,824	10.47	-	-	-	-	4.403
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,006	10.97	0.496000	3:43:31 PM	4.7250	4.7250	4.413
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,180	11.44	1595.000000	3:59:12 PM	4.4000	4.4106	4.404
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,258	11.66	-	-	-	-	4.447
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,378	11.99	-	-	-	-	4.464
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,406	12.06	100.200000	11:46:09 AM	4.6700	4.6001	4.600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,616	12.64	-	-	-	-	4.513
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,679	12.81	-	-	-	-	4.527
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,791	13.12	53.000000	2:40:02 PM	4.6500	4.6510	4.659
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,385	14.74	-	-	-	-	4.685
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,714	15.64	-	-	-	-	4.758
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,791	15.86	-	-	-	-	4.806
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,079	16.64	-	-	-	-	4.838
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,310	17.28	-	-	-	-	4.886
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,400	17.52	-	-	-	-	4.903
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,469	17.71	41.525000	3:44:58 PM	5.1000	5.0239	4.920
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,590	18.04	50.000000	10:32:47 AM	4.9750	4.9750	4.975
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,926	18.96	1564.440000	3:53:31 PM	4.9500	4.9251	4.915
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,520	20.59	2.094000	10:05:12 AM	5.0000	5.0000	5.030