

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	2	0.01	-	-	-	-	-
RPG B 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	8	0.02	640.000000	3:54:02 PM	3.3950	3.3961	2.888
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	9	0.03	-	-	-	-	3.114
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	23	0.06	199.373000	3:31:56 PM	3.0000	3.0671	3.133
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	30	0.08	-	-	-	-	3.128
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	37	0.10	1.000000	10:06:57 AM	3.5000	3.5000	3.294
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	44	0.12	7.014000	2:42:42 PM	3.1000	3.1285	3.214
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	51	0.14	-	-	-	-	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	58	0.16	881.809900	3:54:56 PM	3.0500	3.1165	3.113
RPG B 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	61	0.17	1570.560000	3:15:27 PM	3.4800	3.4695	3.491
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	65	0.18	-	-	-	-	3.281
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	72	0.20	208.745400	2:03:24 PM	3.1000	3.1111	3.111
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	79	0.22	3.120000	3:50:24 PM	3.1000	3.1034	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	86	0.24	709.834300	3:50:09 PM	3.0500	3.1146	3.136
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	93	0.26	92.298000	3:54:47 PM	3.0650	3.0643	3.339
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	100	0.27	2.085000	2:22:30 PM	3.1250	3.1526	3.251
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	107	0.29	-	-	-	-	3.343
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	114	0.31	54.932000	3:26:44 PM	3.1300	3.1470	3.264
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	121	0.33	22.216000	2:37:14 PM	3.1750	3.2683	3.311
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	128	0.35	39.850000	3:41:56 PM	3.2250	3.0743	3.329
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	135	0.37	30.260000	3:38:04 PM	3.2750	3.2971	3.331
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	149	0.41	65.456000	2:16:30 PM	3.3000	3.3000	3.356
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	156	0.43	-	-	-	-	3.384
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	163	0.45	-	-	-	-	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	170	0.47	-	-	-	-	3.453
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	177	0.49	513.500000	3:46:52 PM	3.4100	3.4102	3.401
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	191	0.52	1.000000	2:31:17 PM	3.7300	3.7300	3.531
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	191	0.52	3.105000	3:05:16 PM	3.4250	3.4250	3.535
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	192	0.53	103.800000	11:58:31 AM	3.7250	3.6768	3.612
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	205	0.56	-	-	-	-	3.522
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	219	0.60	-	-	-	-	3.675
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	219	0.60	10.470000	2:45:01 PM	3.4000	3.4000	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	240	0.66	1.960000	3:13:56 PM	3.4500	3.4500	3.615
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	254	0.70	-	-	-	-	3.651
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	268	0.73	1.000000	3:23:56 PM	3.4500	3.4500	3.687

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 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	282	0.77	-	-	-	-	3.728
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	296	0.81	0.500000	2:27:52 PM	3.5000	3.5000	3.755
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	310	0.85	0.978000	11:02:48 AM	3.7500	3.7500	3.745
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	331	0.91	504.500000	2:53:27 PM	3.8550	3.8550	3.840
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	338	0.93	1.700000	11:04:39 AM	3.8500	3.8500	3.877
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	345	0.95	-	-	-	-	3.887
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	350	0.96	100.500000	3:42:52 PM	3.9750	3.9676	3.978
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	352	0.96	223.130000	3:55:11 PM	3.8500	3.8953	3.907
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	359	0.98	1922.139000	3:26:35 PM	3.9000	3.9110	3.917
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	387	1.06	2.890000	2:44:18 PM	3.9000	4.0276	3.985
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	404	1.11	50.590000	3:30:31 PM	3.9500	3.9643	4.003
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	443	1.21	65.190000	2:43:41 PM	4.0000	4.0498	4.082
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	489	1.34	162.711000	3:15:44 PM	4.0000	3.9684	3.988
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	618	1.69	-	-	-	-	3.969
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	653	1.79	-	-	-	-	3.990
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	709	1.94	63.359241	11:42:16 AM	4.0500	4.0500	4.020
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	716	1.96	142.300000	3:27:24 PM	4.0500	4.0353	4.025
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	763	2.09	-	-	-	-	4.047
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	875	2.40	494.544000	3:14:03 PM	4.1400	4.0832	4.090
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	904	2.48	-	-	-	-	4.093
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	946	2.59	-	-	-	-	4.110
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	980	2.68	-	-	-	-	4.122
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,028	2.82	2736.266000	3:29:37 PM	4.1100	4.1348	4.126
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,030	2.82	0.090000	11:55:06 AM	4.1500	4.1500	4.139
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,106	3.03	-	-	-	-	4.164
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,122	3.07	251.500000	11:14:09 AM	4.1500	4.1617	4.164
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,166	3.19	24.000000	3:13:22 PM	4.2000	4.2143	4.253
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,204	3.30	-	-	-	-	4.184
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,282	3.51	0.620000	3:53:17 PM	4.2750	4.2863	4.188
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,351	3.70	-	-	-	-	4.215
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,492	4.09	4733.950000	3:55:12 PM	4.1600	4.1657	4.162
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,531	4.19	20.000000	11:29:51 AM	4.2250	4.2250	4.280
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,575	4.31	-	-	-	-	4.252
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,638	4.49	-	-	-	-	4.260
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,653	4.53	7.700000	11:42:43 AM	4.3500	4.3338	4.337

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 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,711	4.68	8.000000	2:25:48 PM	4.2000	4.2084	4.248
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,736	4.75	-	-	-	-	4.273
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,888	5.17	2217.971000	3:48:45 PM	4.2150	4.2121	4.211
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,890	5.18	-	-	-	-	4.289
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,038	5.58	60.000000	3:32:22 PM	4.3500	4.3450	4.350
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,079	5.69	-	-	-	-	4.305
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,119	5.80	-	-	-	-	4.308
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,170	5.94	-	-	-	-	4.312
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,196	6.01	6336.950000	3:58:17 PM	4.2650	4.2668	4.266
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,414	6.61	51.050000	3:33:26 PM	4.4000	4.4002	4.419
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,444	6.69	-	-	-	-	4.327
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,492	6.82	-	-	-	-	4.332
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,576	7.05	-	-	-	-	4.337
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,640	7.23	-	-	-	-	4.392
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,765	7.57	-	-	-	-	4.349
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,963	8.11	400.000000	3:52:20 PM	4.3500	4.3481	4.349
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,220	8.82	-	-	-	-	4.398
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,257	8.92	1212.000000	3:58:34 PM	4.3350	4.3164	4.328
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,759	10.29	2.000000	11:30:13 AM	4.5000	4.5000	4.460
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,821	10.46	-	-	-	-	4.403
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,003	10.96	-	-	-	-	4.413
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,177	11.44	102.100000	3:58:40 PM	4.4400	4.4352	4.403
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,255	11.65	-	-	-	-	4.444
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,375	11.98	-	-	-	-	4.459
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,403	12.06	1.100000	10:55:22 AM	4.8000	4.8000	4.600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,613	12.63	-	-	-	-	4.507
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,676	12.80	-	-	-	-	4.520
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,788	13.11	2.400000	2:21:01 PM	4.7000	4.7000	4.659
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,382	14.74	-	-	-	-	4.677
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,711	15.64	-	-	-	-	4.747
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,788	15.85	2.000000	3:43:30 PM	5.0000	5.0000	4.786
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,076	16.64	-	-	-	-	4.822
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,307	17.27	-	-	-	-	4.866
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,397	17.51	-	-	-	-	4.883
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,466	17.70	1.450000	11:49:54 AM	5.0000	5.0207	4.897

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 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,587	18.03	-	-	-	-	4.975
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,923	18.95	985.000000	3:58:29 PM	4.8800	4.8770	4.877
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,517	20.58	107.957575	2:45:02 PM	5.0000	5.0004	5.008