

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	1	0.00	-	-	-	-	-
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	7	0.02	-	-	-	-	2.127
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	8	0.02	-	-	-	-	3.114
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040	-	9/4/2019	3/4/2020	22	0.06	99.783000	3:20:07 PM	3.0000	3.0143	3.133
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	29	0.08	-	-	-	-	3.117
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	36	0.10	-	-	-	-	3.296
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	43	0.12	0.050000	11:43:12 AM	3.1000	3.1000	3.214
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	50	0.14	-	-	-	-	3.170
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	57	0.16	122.610300	2:05:54 PM	3.0500	3.0024	3.081
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	60	0.16	730.605000	3:24:52 PM	3.4250	3.4312	3.458
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016	-	1/15/2020	4/15/2020	64	0.18	-	-	-	-	3.281
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	71	0.19	-	-	-	-	3.111
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	78	0.21	0.300000	3:22:32 PM	3.1000	3.1000	3.224
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	85	0.23	1.300000	10:28:15 AM	2.9650	2.9650	3.137
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	92	0.25	881.030000	3:56:54 PM	3.0550	3.0637	3.064
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	99	0.27	50.000000	10:32:39 AM	3.1450	3.1450	3.173
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	106	0.29	-	-	-	-	3.313
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	113	0.31	15.202000	2:39:44 PM	3.1000	3.1236	3.265
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	120	0.33	18.014000	2:04:36 PM	3.2000	3.1756	3.311
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	127	0.35	0.900000	11:05:51 AM	3.2750	3.2750	3.329
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	134	0.37	14.870000	2:41:59 PM	3.2750	3.2750	3.331
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	148	0.41	6.191000	2:34:56 PM	3.2750	3.2990	3.356
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	155	0.42	-	-	-	-	3.384
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	162	0.44	-	-	-	-	3.513
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	169	0.46	1.416000	2:40:59 PM	3.3600	3.3600	3.429
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	176	0.48	127.993000	3:06:31 PM	3.4100	3.3918	3.401
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	183	0.50	2135.153000	3:58:30 PM	3.4000	3.4134	3.460
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	190	0.52	-	-	-	-	3.478
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	190	0.52	1.000000	11:20:20 AM	3.3850	3.3850	3.535
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	191	0.52	136.986900	2:44:05 PM	3.6200	3.6127	3.614
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	204	0.56	-	-	-	-	3.516
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	218	0.60	-	-	-	-	3.561
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	218	0.60	6.969000	2:25:42 PM	3.4000	3.4042	3.500
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	239	0.65	4.300000	11:41:26 AM	3.4500	3.4500	3.609
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	253	0.69	-	-	-	-	3.646
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	267	0.73	-	-	-	-	3.682
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	281	0.77	-	-	-	-	3.723
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	295	0.81	-	-	-	-	3.750
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	309	0.85	65.288000	3:26:25 PM	4.0000	3.7718	3.658
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	330	0.90	9.908000	3:21:57 PM	3.8350	3.8365	3.840
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	337	0.92	15.140000	2:33:51 PM	3.8000	3.8000	3.877
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	344	0.94	-	-	-	-	3.889

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	349	0.96	2.000000	11:15:59 AM	3.9700	3.9700	3.975
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	351	0.96	143.000000	11:34:06 AM	3.6650	3.8951	3.907
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	358	0.98	146.601000	3:21:22 PM	3.8800	3.8357	3.917
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	365	1.00	534.374000	3:53:54 PM	3.8800	3.8828	3.909
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	386	1.06	5.380000	2:33:37 PM	3.9900	3.9929	3.896
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	403	1.10	5.050000	3:21:46 PM	3.9500	3.9505	4.004
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	442	1.21	-	-	-	-	4.076
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	488	1.34	12.620000	3:18:36 PM	4.0250	3.9996	3.989
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	617	1.69	-	-	-	-	3.932
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	652	1.79	-	-	-	-	3.958
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	708	1.94	-	-	-	-	3.997
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	715	1.96	22.790000	3:46:44 PM	4.0100	4.0378	4.025
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	762	2.09	-	-	-	-	4.030
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	874	2.39	780.390000	3:59:18 PM	4.0500	4.0598	4.064
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	903	2.47	-	-	-	-	4.082
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	945	2.59	-	-	-	-	4.101
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	979	2.68	-	-	-	-	4.114
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1,027	2.81	2617.940000	3:38:23 PM	4.1100	4.1048	4.109
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1,029	2.82	0.600000	3:12:15 PM	4.1750	4.1750	4.134
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,096	3.00	28876.430000	3:58:46 PM	4.1450	4.1663	4.152
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,105	3.03	-	-	-	-	4.162
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,121	3.07	26.000000	3:36:39 PM	4.1575	4.1575	4.166
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,165	3.19	0.100000	11:42:16 AM	4.2250	4.2250	4.244
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,203	3.29	-	-	-	-	4.182
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,281	3.51	6.500000	2:05:37 PM	4.2200	4.3585	4.187
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,350	3.70	-	-	-	-	4.212
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,491	4.08	4000.720000	3:54:23 PM	4.1550	4.1566	4.159
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,530	4.19	0.520000	2:39:01 PM	4.2500	4.2500	4.273
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,574	4.31	-	-	-	-	4.248
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,637	4.48	-	-	-	-	4.255
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,652	4.52	7.438090	2:42:49 PM	4.2500	4.2534	4.337
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,710	4.68	-	-	-	-	4.248
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,735	4.75	-	-	-	-	4.267
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,887	5.17	1693.654000	3:54:11 PM	4.2000	4.1929	4.197
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,889	5.17	-	-	-	-	4.282
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2,037	5.58	90.000000	2:45:47 PM	4.3250	4.3250	4.337
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,078	5.69	-	-	-	-	4.297
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,118	5.80	-	-	-	-	4.300
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,169	5.94	-	-	-	-	4.304
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,195	6.01	8521.532600	3:57:34 PM	4.2150	4.2180	4.223
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,413	6.61	13.000000	3:17:20 PM	4.3700	4.3700	4.419
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,443	6.69	31.800000	2:21:43 PM	4.3500	4.3526	4.317

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 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,491	6.82	-	-	-	-	4.321
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,575	7.05	-	-	-	-	4.326
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,639	7.23	150.000000	9:28:12 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	2,764	7.57	-	-	-	-	4.334
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,962	8.11	620.700000	3:04:57 PM	4.3500	4.3063	4.304
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,219	8.81	-	-	-	-	4.377
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,256	8.91	3494.900000	3:55:37 PM	4.2750	4.2845	4.278
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,758	10.29	11.000000	10:52:33 AM	4.4500	4.4500	4.459
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,820	10.46	-	-	-	-	4.386
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4,002	10.96	-	-	-	-	4.398
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,176	11.43	508.500000	11:52:21 AM	4.4000	4.4005	4.400
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,254	11.65	-	-	-	-	4.427
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,374	11.98	-	-	-	-	4.442
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,402	12.05	2.500000	11:55:07 AM	4.8500	4.8500	4.600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,612	12.63	-	-	-	-	4.488
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,675	12.80	-	-	-	-	4.500
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,787	13.11	101.500000	3:38:36 PM	4.6500	4.6500	4.653
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,381	14.73	-	-	-	-	4.646
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,710	15.63	-	-	-	-	4.707
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,787	15.84	-	-	-	-	4.741
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,075	16.63	-	-	-	-	4.768
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,306	17.27	-	-	-	-	4.807
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,396	17.51	-	-	-	-	4.822
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,465	17.70	48.475000	3:51:40 PM	5.3250	5.0019	4.836
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,586	18.03	-	-	-	-	4.915
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,922	18.95	1323.400000	11:54:25 AM	4.8550	4.8586	4.856
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,516	20.58	364.800000	3:07:56 PM	5.0000	4.9890	4.999