

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 04/22/20	RPTB 0 04/22/20	PIBL0619J058	-	10/23/2019	4/22/2020	2	0.01	-	-	-	-	-
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	9	0.03	-	-	-	-	3.028
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	16	0.04	-	-	-	-	3.235
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	23	0.06	-	-	-	-	3.115
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	30	0.08	1.083000	11:09:17 AM	3.0000	3.0000	3.110
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	37	0.10	8.220000	11:44:22 AM	3.0000	2.9713	3.154
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	44	0.12	0.200000	10:22:06 AM	3.2500	3.2500	3.208
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	51	0.14	10.560000	11:11:46 AM	3.1000	3.0941	3.229
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	58	0.16	-	-	-	-	3.103
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	65	0.18	1.005000	9:13:08 AM	3.0000	3.0000	3.171
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	79	0.22	19.258000	1:12:05 PM	3.0000	3.0375	3.207
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	86	0.24	350.731400	1:47:24 PM	3.0250	3.1233	3.100
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	93	0.26	206.360000	1:59:26 PM	3.0500	3.0545	3.145
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	100	0.27	461.110000	11:51:47 AM	3.2000	3.2027	3.226
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	107	0.29	-	-	-	-	3.234
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	114	0.31	-	-	-	-	3.267
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	121	0.33	-	-	-	-	3.409
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	121	0.33	-	-	-	-	3.267
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	122	0.33	95.200000	1:12:22 PM	3.4000	3.2491	3.289
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	128	0.35	-	-	-	-	3.426
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	135	0.37	459.027000	10:55:46 AM	3.2250	3.2208	3.217
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	142	0.39	172.830000	1:12:51 PM	3.2250	3.2250	3.215
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	149	0.41	10.780000	10:51:56 AM	3.3100	3.3100	3.424
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	149	0.41	-	-	-	-	3.425
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	170	0.47	0.986000	1:00:59 PM	3.3000	3.3000	3.344
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	177	0.49	20.889000	1:52:54 PM	3.3000	3.2266	3.362
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	184	0.50	-	-	-	-	3.378
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	198	0.54	-	-	-	-	3.500
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	212	0.58	-	-	-	-	3.409
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	226	0.62	-	-	-	-	3.425
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	240	0.66	-	-	-	-	3.472
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	261	0.72	1.000000	11:24:48 AM	3.3500	3.3500	3.349
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	268	0.73	-	-	-	-	3.500
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	275	0.75	1.079000	1:02:08 PM	3.4500	3.4500	3.598
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	280	0.77	-	-	-	-	3.564

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	282	0.77	-	-	-	-	3.500
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	289	0.79	0.700000	10:06:17 AM	3.4750	3.4750	3.575
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	296	0.81	-	-	-	-	3.600
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	303	0.83	57.200000	1:15:12 PM	3.2750	3.4813	3.547
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	310	0.85	45.730000	1:11:41 PM	3.3750	3.3750	3.359
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	317	0.87	-	-	-	-	3.538
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	317	0.87	-	-	-	-	3.610
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	324	0.89	7.550000	10:51:31 AM	3.5000	3.4662	3.557
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	331	0.91	1.030000	10:30:40 AM	3.3000	3.3000	3.458
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	334	0.91	509.800000	1:47:56 PM	3.3000	3.3004	3.307
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	352	0.96	-	-	-	-	3.295
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	359	0.98	23.984000	1:46:21 PM	3.3500	3.3500	3.545
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	373	1.02	-	-	-	-	3.493
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	419	1.15	0.180000	1:10:07 PM	3.5000	3.5000	3.403
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	548	1.50	0.500000	9:38:38 AM	3.3700	3.3700	3.499
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	583	1.60	1.000000	1:04:31 PM	3.8250	3.8250	3.509
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	639	1.75	-	-	-	-	3.592
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	646	1.77	210.000000	1:42:52 PM	3.3750	3.3702	3.363
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	693	1.90	30.723000	9:27:46 AM	3.5500	3.5500	3.493
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	805	2.20	506.950000	1:43:59 PM	3.3500	3.3553	3.357
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	834	2.28	-	-	-	-	3.509
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	876	2.40	-	-	-	-	3.515
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	910	2.49	-	-	-	-	3.518
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	958	2.62	2355.420000	1:49:59 PM	3.3500	3.3457	3.351
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	960	2.63	-	-	-	-	3.563
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	1,027	2.81	2173.840000	1:59:21 PM	3.3600	3.3692	3.355
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1,036	2.84	10.000000	9:28:13 AM	3.6500	3.6500	3.532
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,052	2.88	52.500000	1:04:40 PM	3.5000	3.4286	3.475
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,096	3.00	22.000000	11:22:51 AM	3.5500	3.5482	3.719
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,134	3.11	-	-	-	-	3.542
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,212	3.32	25.110000	1:24:03 PM	3.6500	3.5816	3.700
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,281	3.51	-	-	-	-	3.558
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,422	3.89	1509.437000	1:48:30 PM	3.5000	3.4239	3.500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,461	4.00	-	-	-	-	3.656
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,505	4.12	-	-	-	-	3.583

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 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,568	4.29	-	-	-	-	3.591
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,583	4.33	-	-	-	-	3.699
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,641	4.49	3750.000000	10:09:44 AM	3.5000	3.5000	3.500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,666	4.56	-	-	-	-	3.605
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,818	4.98	1655.000000	10:50:56 AM	3.6500	3.5397	3.575
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,820	4.98	-	-	-	-	3.625
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,968	5.39	490.760000	1:47:22 PM	3.6000	3.5919	3.592
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	2,009	5.50	-	-	-	-	3.656
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,049	5.61	-	-	-	-	3.662
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,100	5.75	-	-	-	-	3.670
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,126	5.82	3183.000000	1:50:53 PM	3.6000	3.5881	3.604
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,344	6.42	4.100000	1:09:56 PM	3.7000	3.7049	3.824
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,374	6.50	-	-	-	-	3.716
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,422	6.63	-	-	-	-	3.813
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,506	6.86	-	-	-	-	3.730
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,570	7.04	3.000000	10:03:55 AM	3.8500	3.8500	3.749
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,695	7.38	-	-	-	-	3.766
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,893	7.92	114.500000	10:45:08 AM	3.7150	3.7075	3.708
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,150	8.62	-	-	-	-	4.111
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,187	8.73	1940.000000	1:06:19 PM	3.7000	3.6987	3.699
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,689	10.10	-	-	-	-	3.984
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,751	10.27	-	-	-	-	3.824
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,933	10.77	-	-	-	-	3.827
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,107	11.24	1455.600000	1:41:25 PM	3.7950	3.7516	3.748
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,185	11.46	-	-	-	-	3.850
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,305	11.79	-	-	-	-	3.865
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,333	11.86	-	-	-	-	4.319
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,543	12.44	-	-	-	-	3.911
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,606	12.61	-	-	-	-	3.926
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,718	12.92	5.000000	9:26:04 AM	4.1500	4.1500	4.275
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,312	14.54	-	-	-	-	4.108
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,641	15.44	-	-	-	-	4.194
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,718	15.66	321.400000	1:13:29 PM	4.3250	4.3008	4.300
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6,006	16.44	-	-	-	-	4.282
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,237	17.08	-	-	-	-	4.330

<b>Global ID</b>	<b>Local ID</b>	<b>Domestic No.</b>	<b>Coupon</b>	<b>Issue Date</b>	<b>Maturity</b>	<b>Days</b>	<b>Years</b>	<b>D.Vol(MM)</b>	<b>Traded Time</b>	<b>Last Yield</b>	<b>W.Ave Yield</b>	<b>BVAL Rate</b>
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,327	17.32	-	-	-	-	4.337
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,396	17.51	201.000000	1:06:06 PM	4.4000	4.4005	4.424
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,517	17.84	-	-	-	-	4.354
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,853	18.76	30.000000	10:24:32 AM	4.2000	4.2000	4.200
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,447	20.39	6.500000	1:13:14 PM	4.5000	4.5000	4.490