

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 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	2	0.01	-	-	-	-	-
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	9	0.03	-	-	-	-	1.984
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	16	0.04	-	-	-	-	2.079
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	23	0.06	1620.037400	1:53:52 PM	2.0300	2.0293	2.037
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	37	0.10	-	-	-	-	2.045
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	44	0.12	0.260000	11:26:11 AM	1.9850	1.9850	2.042
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	51	0.14	-	-	-	-	2.214
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	58	0.16	1.003000	10:54:36 AM	2.0000	2.0000	2.092
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	65	0.18	-	-	-	-	2.187
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	72	0.20	31.600000	10:17:43 AM	2.0500	2.0500	2.104
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	79	0.22	-	-	-	-	2.244
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	79	0.22	26.019000	1:09:00 PM	2.0000	2.0138	2.030
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	80	0.22	-	-	-	-	2.081
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	86	0.24	256.269000	1:41:37 PM	2.0200	2.0200	2.026
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	93	0.26	223.813000	1:21:50 PM	2.0000	2.0000	2.012
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	100	0.27	500.220000	11:05:59 AM	2.0350	2.0750	2.075
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	107	0.29	-	-	-	-	2.302
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	107	0.29	-	-	-	-	2.099
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	128	0.35	-	-	-	-	2.169
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	135	0.37	-	-	-	-	2.203
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	142	0.39	-	-	-	-	2.202
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	149	0.41	3.650000	11:55:04 AM	2.0500	2.0500	2.240
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	156	0.43	1.820000	11:35:41 AM	2.0650	2.0650	2.219
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	163	0.45	-	-	-	-	2.292
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	170	0.47	2.529000	1:12:10 PM	2.1500	2.1114	2.104
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	177	0.49	292.604000	1:40:55 PM	2.0850	2.1039	2.103
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	184	0.50	2.000000	9:33:48 AM	2.2000	2.2000	2.191
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	198	0.54	-	-	-	-	2.383
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	219	0.60	-	-	-	-	2.175
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	226	0.62	20.000000	11:55:23 AM	2.1500	2.1500	2.342
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	233	0.64	-	-	-	-	2.298
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	238	0.65	-	-	-	-	2.391
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	240	0.66	-	-	-	-	2.316
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	247	0.68	1.000000	10:56:20 AM	2.2500	2.2500	2.401
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	254	0.70	-	-	-	-	2.337

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	261	0.72	-	-	-	-	2.371
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	268	0.73	-	-	-	-	2.425
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	275	0.75	15.800000	11:49:52 AM	2.4500	2.4455	2.404
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	275	0.75	-	-	-	-	2.373
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	282	0.77	-	-	-	-	2.388
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	289	0.79	1.521000	10:39:17 AM	2.3500	2.3500	2.375
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	292	0.80	900.000000	11:41:50 AM	2.4000	2.4000	2.421
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	310	0.85	1.510000	11:05:16 AM	2.4000	2.4000	2.400
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	317	0.87	2.000000	11:18:41 AM	2.4000	2.4000	2.430
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	324	0.89	500.000000	9:49:22 AM	2.4500	2.4500	2.418
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	331	0.91	-	-	-	-	2.457
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	331	0.91	700.000000	11:38:00 AM	2.4300	2.4300	2.442
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	338	0.93	1.000000	10:12:13 AM	2.4250	2.4250	2.513
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	345	0.95	7.740000	1:58:22 PM	2.4500	2.4500	2.554
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	352	0.96	0.670000	11:01:35 AM	2.4350	2.4350	2.581
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	359	0.98	20.672000	1:30:29 PM	2.4300	2.4441	2.469
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	377	1.03	-	-	-	-	2.537
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	506	1.39	-	-	-	-	2.486
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	541	1.48	-	-	-	-	2.500
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	597	1.64	10.700000	-	-	-	2.575
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	604	1.65	-	-	-	-	2.501
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	651	1.78	-	-	-	-	2.527
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	763	2.09	800.000000	11:39:04 AM	2.5000	2.5125	2.521
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	792	2.17	-	-	-	-	2.561
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	834	2.28	-	-	-	-	2.574
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	868	2.38	-	-	-	-	2.582
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	916	2.51	136.000000	11:53:51 AM	2.5700	2.5613	2.554
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	918	2.51	-	-	-	-	2.594
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	985	2.70	198.077070	1:52:33 PM	2.5725	2.5675	2.570
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	994	2.72	-	-	-	-	2.611
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,010	2.77	350.000000	1:43:19 PM	2.6250	2.6050	2.609
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,054	2.89	-	-	-	-	2.597
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,092	2.99	-	-	-	-	2.633
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,170	3.20	27.335000	11:58:59 AM	2.7500	2.8047	2.749
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,239	3.39	-	-	-	-	2.663

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 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,380	3.78	7658.780000	1:58:44 PM	2.6100	2.5823	2.616
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,419	3.89	-	-	-	-	2.710
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,463	4.01	-	-	-	-	2.709
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,526	4.18	-	-	-	-	2.722
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,541	4.22	90.000000	10:16:33 AM	2.8250	2.8250	2.859
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,599	4.38	2839.900000	1:59:09 PM	2.7000	2.6573	2.694
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,624	4.45	-	-	-	-	2.743
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,776	4.86	5.300000	11:12:14 AM	2.6800	2.6258	2.713
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,778	4.87	-	-	-	-	2.775
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,926	5.27	170.000000	11:12:39 AM	2.7600	2.7706	2.773
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,967	5.39	-	-	-	-	2.818
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,007	5.50	-	-	-	-	2.828
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,058	5.64	-	-	-	-	2.840
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,084	5.71	17220.000000	1:40:36 PM	2.7750	2.7007	2.706
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,302	6.30	54.500000	1:17:33 PM	3.3000	3.2952	3.392
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,332	6.39	1.200000	1:52:46 PM	3.1500	3.1500	3.095
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,380	6.52	-	-	-	-	2.919
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,464	6.75	5.150000	11:20:09 AM	3.5000	3.5000	2.956
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,528	6.92	-	-	-	-	2.990
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,653	7.26	-	-	-	-	2.999
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,851	7.81	0.600000	1:59:01 PM	3.2500	3.2500	2.990
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,108	8.51	-	-	-	-	3.096
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,145	8.61	2101.288700	1:52:51 PM	3.0950	3.0228	3.038
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,647	9.99	-	-	-	-	3.207
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,709	10.16	-	-	-	-	3.210
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,891	10.65	-	-	-	-	3.245
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,065	11.13	1991.900000	1:59:03 PM	3.2500	3.2191	3.246
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,143	11.34	-	-	-	-	3.310
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,263	11.67	-	-	-	-	3.620
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,291	11.75	-	-	-	-	3.384
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,501	12.32	-	-	-	-	3.436
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,564	12.50	4.800000	1:42:39 PM	3.8000	3.8000	4.020
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,676	12.80	85.576000	11:49:38 AM	3.9500	3.9491	3.936
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,270	14.43	-	-	-	-	3.732
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,599	15.33	-	-	-	-	3.840

<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 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,676	15.54	204.500000	11:49:59 AM	4.1500	4.0542	4.032
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,964	16.33	-	-	-	-	3.936
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,195	16.96	-	-	-	-	4.023
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,285	17.21	-	-	-	-	4.016
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,354	17.40	66.520000	11:57:38 AM	4.2100	4.2102	4.183
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,475	17.73	-	-	-	-	4.244
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,811	18.65	400.000000	1:06:59 PM	3.7300	3.7300	3.741
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,405	20.27	3.420000	10:53:11 AM	4.4000	4.4000	4.336