

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 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	6	0.02	102.100000	10:33:23 AM	1.8500	1.8521	1.938
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	13	0.04	-	-	-	-	2.048
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	20	0.06	86.603300	1:52:47 PM	2.0250	2.0006	2.035
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	34	0.09	1739.734800	1:56:15 PM	2.0000	2.0036	2.004
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	41	0.11	-	-	-	-	2.023
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	48	0.13	1500.000000	10:10:06 AM	2.0200	2.0227	2.029
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	55	0.15	-	-	-	-	2.067
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	62	0.17	2.000000	9:39:32 AM	1.9000	1.9000	2.141
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	69	0.19	9.469000	10:59:20 AM	2.0000	2.0019	2.104
RPG 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	76	0.21	-	-	-	-	2.267
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	76	0.21	7.575000	11:01:07 AM	2.0000	2.0305	2.027
RPG 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	77	0.21	-	-	-	-	2.157
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	83	0.23	416.487000	1:36:02 PM	2.0200	2.0135	2.023
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	90	0.25	856.411000	1:42:28 PM	2.0150	2.0208	2.019
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	97	0.27	32.208000	1:41:47 PM	2.0200	2.0204	2.054
RPG 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	104	0.29	-	-	-	-	2.315
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	104	0.29	14.010000	1:14:24 PM	1.9500	1.9500	2.200
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	125	0.34	1.450000	10:56:46 AM	2.1000	2.1000	2.144
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	132	0.36	-	-	-	-	2.171
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	139	0.38	48.870000	11:47:46 AM	2.0550	2.0532	2.175
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	146	0.40	-	-	-	-	2.218
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	153	0.42	-	-	-	-	2.186
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	160	0.44	9.150000	11:27:07 AM	2.0850	2.1058	2.279
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	167	0.46	4.340000	1:13:50 PM	2.0600	2.0706	2.102
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	174	0.48	240.368000	1:54:56 PM	2.0850	2.0878	2.095
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	181	0.50	699.024000	1:37:34 PM	2.0875	2.0874	2.094
RPG 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	195	0.53	-	-	-	-	2.382
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	216	0.59	5.950000	11:21:31 AM	2.0500	2.0828	2.221
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	223	0.61	-	-	-	-	2.300
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	230	0.63	-	-	-	-	2.298
RPG 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	235	0.64	-	-	-	-	2.462
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	237	0.65	-	-	-	-	2.297
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	244	0.67	150.000000	11:59:35 AM	2.3000	2.3000	2.277
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	251	0.69	-	-	-	-	2.310
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	258	0.71	-	-	-	-	2.339

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 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	265	0.73	261.918000	1:03:17 PM	2.3000	2.3000	2.322
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	272	0.75	2.000000	10:37:05 AM	2.5250	2.5250	2.405
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	272	0.75	-	-	-	-	2.347
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	279	0.76	2.400000	11:46:05 AM	2.2500	2.2500	2.360
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	286	0.78	-	-	-	-	2.375
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	289	0.79	648.400000	1:35:46 PM	2.3850	2.4088	2.416
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	307	0.84	1.730000	11:08:25 AM	2.4000	2.4000	2.400
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	314	0.86	200.000000	1:54:56 PM	2.4000	2.4000	2.420
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	321	0.88	1.000000	9:51:43 AM	2.4000	2.4000	2.419
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	328	0.90	-	-	-	-	2.449
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	328	0.90	521.500000	1:18:18 PM	2.3950	2.4000	2.440
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	335	0.92	254.000000	1:59:16 PM	2.4000	2.4000	2.466
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	342	0.94	250.000000	1:59:33 PM	2.4000	2.4000	2.428
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	349	0.96	-	-	-	-	2.583
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	356	0.98	941.476000	1:18:01 PM	2.4150	2.4164	2.437
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	363	0.99	2083.240000	1:49:37 PM	2.4000	2.4024	2.404
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	374	1.02	65.710000	1:43:09 PM	2.5250	2.5014	2.523
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	503	1.38	-	-	-	-	2.487
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	538	1.47	-	-	-	-	2.500
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	594	1.63	4.505000	11:37:13 AM	2.5500	2.5778	2.562
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	601	1.65	4595.720000	1:48:45 PM	2.5150	2.5193	2.515
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	648	1.77	-	-	-	-	2.531
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	760	2.08	155.000000	1:30:54 PM	2.5500	2.5500	2.554
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	789	2.16	-	-	-	-	2.567
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	831	2.28	-	-	-	-	2.580
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	865	2.37	-	-	-	-	2.588
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	913	2.50	1744.000000	11:58:31 AM	2.5500	2.5497	2.550
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	915	2.51	-	-	-	-	2.600
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	982	2.69	3928.200000	11:50:07 AM	2.5350	2.5403	2.558
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	991	2.71	-	-	-	-	2.617
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1,007	2.76	6.000000	1:32:52 PM	2.5950	2.5950	2.628
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,051	2.88	1.000000	1:10:42 PM	2.6500	2.6500	2.588
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,089	2.98	-	-	-	-	2.639
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,167	3.20	10.000000	1:43:38 PM	2.8500	2.8250	2.836
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,236	3.38	-	-	-	-	2.667

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	1,377	3.77	734.855000	1:08:49 PM	2.6200	2.6154	2.606
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,416	3.88	-	-	-	-	2.710
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,460	4.00	-	-	-	-	2.710
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,523	4.17	-	-	-	-	2.723
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,538	4.21	354.650000	11:56:27 AM	2.7750	2.7943	2.787
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,596	4.37	3121.449000	1:33:06 PM	2.6600	2.6800	2.669
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,621	4.44	-	-	-	-	2.744
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,773	4.85	290.600000	11:34:17 AM	2.7000	2.7054	2.713
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,775	4.86	-	-	-	-	2.776
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,923	5.27	807.800000	1:51:14 PM	2.7000	2.7113	2.719
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,964	5.38	-	-	-	-	2.823
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2,004	5.49	-	-	-	-	2.833
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,055	5.63	-	-	-	-	2.847
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,081	5.70	3703.000000	1:59:38 PM	2.7750	2.8407	2.788
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,299	6.29	45.626000	10:59:03 AM	3.3500	3.3500	3.282
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,329	6.38	4.000000	10:48:15 AM	3.3800	3.3800	3.070
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,377	6.51	-	-	-	-	2.940
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,461	6.74	209.100000	1:31:15 PM	3.5000	3.4956	2.977
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,525	6.91	23.500000	11:20:59 AM	3.2000	3.2000	3.010
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,650	7.26	-	-	-	-	3.033
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,848	7.80	204.000000	11:24:44 AM	3.1950	3.1950	3.201
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,105	8.50	-	-	-	-	3.157
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,142	8.60	954.200000	1:55:56 PM	3.1275	3.1503	3.135
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,644	9.98	-	-	-	-	3.278
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,706	10.15	-	-	-	-	3.282
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,888	10.65	-	-	-	-	3.313
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,062	11.12	4244.880000	1:54:39 PM	3.2900	3.3151	3.301
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,140	11.34	-	-	-	-	3.366
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,260	11.66	-	-	-	-	3.598
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,288	11.74	1594.600000	1:08:59 PM	3.8500	3.3920	3.394
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,498	12.32	-	-	-	-	3.467
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,561	12.49	-	-	-	-	3.903
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,673	12.79	6.800000	10:50:09 AM	3.9800	3.9721	3.881
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,267	14.42	-	-	-	-	3.742
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,596	15.32	-	-	-	-	3.862

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 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,673	15.53	11350.000000	11:06:47 AM	4.1500	4.1500	4.134
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,961	16.32	3.000000	-	-	-	3.972
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,192	16.95	-	-	-	-	4.054
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,282	17.20	-	-	-	-	4.053
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,351	17.39	96.940000	1:08:55 PM	4.2500	4.2832	4.232
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,472	17.72	800.000000	10:14:04 AM	4.2617	4.2617	4.262
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,808	18.64	58.800000	10:55:22 AM	3.8500	3.8509	3.850
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,402	20.27	202.100000	1:00:49 PM	4.2500	4.2539	4.253