

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 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	7	0.02	-	-	-	-	1.965
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	21	0.06	-	-	-	-	1.837
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019	-	1/15/2020	7/15/2020	28	0.08	19.000000	1:40:29 PM	2.1500	2.1500	2.060
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	35	0.10	2965.203000	1:59:25 PM	2.0500	2.0575	2.173
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	42	0.12	5.983000	10:26:31 AM	1.9000	1.9000	2.015
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	49	0.13	19.417000	10:47:00 AM	1.9000	1.9000	2.095
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	56	0.15	0.050000	1:49:57 PM	2.0500	2.0500	2.132
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	63	0.17	-	-	-	-	2.305
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	63	0.17	0.520000	11:37:26 AM	1.9850	1.9850	2.142
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	64	0.18	102.980000	1:39:02 PM	2.1250	2.1292	2.242
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	70	0.19	-	-	-	-	2.132
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	77	0.21	5.195200	11:52:29 AM	2.0100	2.0079	2.134
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	84	0.23	34.438600	1:37:31 PM	2.0250	2.0260	2.133
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	91	0.25	-	-	-	-	2.530
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	91	0.25	1367.117800	1:53:52 PM	2.0200	2.0280	2.139
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	112	0.31	10.530000	1:11:41 PM	2.0000	2.0005	2.174
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	119	0.33	-	-	-	-	2.186
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	126	0.35	2.017000	9:46:35 AM	2.0500	2.0500	2.233
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	133	0.36	-	-	-	-	2.206
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	140	0.38	8.770000	1:32:43 PM	2.0750	2.0750	2.202
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	147	0.40	-	-	-	-	2.256
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	154	0.42	1.800000	11:12:49 AM	2.0650	2.0650	2.222
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	161	0.44	12.202000	9:40:58 AM	2.0700	2.0700	2.205
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	168	0.46	9.258000	1:05:45 PM	2.0700	2.0695	2.203
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	175	0.48	143.960000	1:55:18 PM	2.0900	2.0875	2.199
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	182	0.50	5.000000	10:20:13 AM	2.3000	2.3000	2.434
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	182	0.50	382.607000	1:55:54 PM	2.0915	2.0901	2.205
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	203	0.56	2.000000	1:13:57 PM	2.1000	2.1000	2.226
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	210	0.58	-	-	-	-	2.306
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	217	0.59	-	-	-	-	2.347
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	222	0.61	-	-	-	-	2.492
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	224	0.61	25.555000	1:32:41 PM	2.2500	2.2283	2.230
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	231	0.63	-	-	-	-	2.352
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	238	0.65	-	-	-	-	2.362
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	245	0.67	-	-	-	-	2.384

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	252	0.69	80.000000	10:16:33 AM	2.1150	2.1150	2.277
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	259	0.71	-	-	-	-	2.364
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	259	0.71	-	-	-	-	2.413
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	266	0.73	-	-	-	-	2.431
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	273	0.75	-	-	-	-	2.502
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	276	0.76	111.320000	1:33:41 PM	2.4500	2.4265	2.459
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	294	0.81	5.260000	10:36:46 AM	2.2500	2.2500	2.525
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	301	0.82	3.042000	9:51:41 AM	2.2500	2.2500	2.551
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	308	0.84	22.000000	1:28:17 PM	2.3500	2.3455	2.518
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	315	0.86	103.000000	1:18:36 PM	2.6000	2.6971	2.769
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	315	0.86	900.000000	11:50:52 AM	2.3900	2.3900	2.550
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	322	0.88	30.820000	1:49:46 PM	2.4250	2.4250	2.533
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	329	0.90	-	-	-	-	2.565
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	336	0.92	15.290000	10:54:59 AM	2.4000	2.4000	2.611
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	343	0.94	65.169000	11:39:59 AM	2.3500	2.3732	2.588
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	350	0.96	28.482000	1:22:40 PM	2.3500	2.3454	2.586
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	357	0.98	59.517000	1:36:57 PM	2.3350	2.3395	2.573
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	361	0.99	1433.420000	1:57:22 PM	2.4475	2.4285	2.458
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	364	1.00	164.593000	1:23:41 PM	2.3250	2.3338	2.525
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	490	1.34	0.700000	10:13:22 AM	2.4500	2.4500	2.557
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	525	1.44	-	-	-	-	2.569
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	581	1.59	-	-	-	-	2.600
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	588	1.61	210.600000	1:53:29 PM	2.5500	2.5519	2.608
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	635	1.74	-	-	-	-	2.604
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	747	2.05	1000.000000	1:50:54 PM	2.6500	2.6050	2.689
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	776	2.13	-	-	-	-	2.659
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	818	2.24	-	-	-	-	2.656
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	852	2.33	-	-	-	-	2.664
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	900	2.46	11.890000	1:02:31 PM	2.6750	2.6488	2.611
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	902	2.47	-	-	-	-	2.676
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	969	2.65	1992.600000	1:57:13 PM	2.6400	2.6370	2.686
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	978	2.68	-	-	-	-	2.693
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	994	2.72	4.000000	1:18:44 PM	2.6750	2.6850	2.723
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,038	2.84	1175.980000	1:48:53 PM	2.6500	2.6324	2.725
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,076	2.95	-	-	-	-	2.716

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 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,154	3.16	28.800000	1:06:56 PM	2.9000	2.9007	2.845
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,223	3.35	-	-	-	-	2.746
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,364	3.73	16.268000	11:33:39 AM	2.6750	2.7979	2.761
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,403	3.84	1.000000	1:02:40 PM	2.9250	2.9250	2.783
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,447	3.96	-	-	-	-	2.789
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,510	4.13	-	-	-	-	2.804
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,525	4.18	0.400000	10:13:53 AM	2.9750	2.9750	2.855
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,583	4.33	30.500000	11:44:42 AM	2.7950	2.8688	2.823
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,608	4.40	-	-	-	-	2.828
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,760	4.82	43.900000	11:10:12 AM	2.8000	2.8000	2.741
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,762	4.82	-	-	-	-	2.865
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,910	5.23	1.000000	11:36:08 AM	3.0000	3.0000	2.824
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,951	5.34	-	-	-	-	2.919
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,991	5.45	-	-	-	-	2.931
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,042	5.59	-	-	-	-	2.947
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,068	5.66	5858.600000	10:17:40 AM	2.8000	2.8005	2.821
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,286	6.26	-	-	-	-	3.125
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,316	6.34	-	-	-	-	3.074
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,364	6.47	1.200000	11:10:08 AM	3.3200	3.3200	3.049
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,448	6.70	-	-	-	-	3.259
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,512	6.88	120.000000	10:28:05 AM	3.2019	3.2019	3.225
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,637	7.22	-	-	-	-	3.139
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,835	7.76	251.000000	10:04:09 AM	3.2500	3.2500	3.266
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,092	8.47	-	-	-	-	3.261
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,129	8.57	2532.100000	11:40:21 AM	3.2500	3.2500	3.264
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,631	9.94	-	-	-	-	3.321
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,693	10.11	-	-	-	-	3.363
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,875	10.61	1002.000000	10:30:49 AM	3.3663	3.3663	3.383
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,049	11.09	2100.400000	11:42:05 AM	3.4000	3.3072	3.325
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,127	11.30	-	-	-	-	3.457
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,247	11.63	2.000000	10:08:16 AM	4.0000	4.0000	3.506
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,275	11.70	18.000000	10:59:15 AM	3.7500	3.4345	3.425
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,485	12.28	-	-	-	-	3.474
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,548	12.45	-	-	-	-	3.599
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,660	12.76	22.070000	-	-	-	3.980

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 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,254	14.39	-	-	-	-	3.687
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,583	15.29	-	-	-	-	3.775
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,660	15.50	22.000000	11:56:26 AM	4.3000	4.1388	4.134
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,948	16.29	-	-	-	-	3.908
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,179	16.92	-	-	-	-	4.008
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,269	17.16	-	-	-	-	3.934
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,338	17.35	1.100000	11:34:42 AM	4.4250	4.4250	4.057
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,459	17.68	-	-	-	-	4.081
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,795	18.60	13060.300000	10:21:08 AM	3.8500	3.8500	3.861
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,389	20.23	4.000000	10:10:31 AM	4.4500	4.4500	4.423