

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 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	5	0.01	450.000000	10:36:01 AM	1.7000	1.6722	1.678
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	12	0.03	3.410000	10:15:52 AM	1.5000	1.5000	1.593
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	19	0.05	12.800000	1:28:34 PM	1.5000	1.5000	1.528
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	26	0.07	-	-	-	-	1.580
RPG B 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	33	0.09	2.048000	1:04:34 PM	1.6000	1.6000	1.468
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	33	0.09	-	-	-	-	1.627
RPG B 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	34	0.09	19.800000	1:30:40 PM	1.6000	1.5159	1.485
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	40	0.11	-	-	-	-	1.584
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	47	0.13	-	-	-	-	1.585
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	54	0.15	0.300000	11:41:28 AM	1.4750	1.4750	1.614
RPG B 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	61	0.17	-	-	-	-	1.556
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	61	0.17	-	-	-	-	1.646
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	68	0.19	-	-	-	-	1.658
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	75	0.21	18.892800	11:52:36 AM	1.4750	1.4750	1.595
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	82	0.23	7.820000	1:18:43 PM	1.5250	1.5100	1.538
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	89	0.24	-	-	-	-	1.557
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	96	0.26	564.396000	1:51:44 PM	1.4750	1.4972	1.508
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	103	0.28	11.000000	11:30:37 AM	1.5000	1.5000	1.531
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	110	0.30	-	-	-	-	1.758
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	117	0.32	2.520000	9:59:44 AM	1.6000	1.6000	1.617
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	124	0.34	-	-	-	-	1.625
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	131	0.36	-	-	-	-	1.622
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	138	0.38	0.500000	10:16:46 AM	1.5250	1.5250	1.674
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	145	0.40	-	-	-	-	1.643
RPG B 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	152	0.42	-	-	-	-	1.602
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	152	0.42	-	-	-	-	1.574
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	159	0.44	-	-	-	-	1.627
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	165	0.45	531.000000	11:14:44 AM	1.5850	1.5972	1.601
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	173	0.47	3.000000	11:43:11 AM	1.6000	1.6000	1.683
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	180	0.49	805.686800	1:52:07 PM	1.6250	1.6188	1.643
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	187	0.51	-	-	-	-	1.753
RPG B 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	192	0.53	617.000000	1:04:48 PM	1.6500	1.6906	1.694
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	194	0.53	309.000000	10:54:54 AM	1.6600	1.6317	1.647
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	201	0.55	54.290000	1:20:02 PM	1.6450	1.6450	1.700
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	208	0.57	-	-	-	-	1.702

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	215	0.59	3.500000	11:01:06 AM	1.6750	1.6857	1.714
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	222	0.61	-	-	-	-	1.798
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	229	0.63	30.000000	11:22:55 AM	1.6500	1.6500	1.652
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	229	0.63	-	-	-	-	1.790
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	236	0.65	-	-	-	-	1.749
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	243	0.67	2.000000	1:07:22 PM	1.7000	1.7000	1.789
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	246	0.67	0.500000	11:38:30 AM	1.8500	1.8500	1.670
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	264	0.72	5.045000	9:22:25 AM	1.6750	1.6750	1.824
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	271	0.74	14.500000	1:50:08 PM	1.7300	1.7300	1.841
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	278	0.76	6.560000	11:42:48 AM	1.7350	1.7350	1.793
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	285	0.78	112.700000	9:52:18 AM	1.6500	1.6500	1.692
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	285	0.78	0.505000	11:15:55 AM	1.7250	1.7250	1.849
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	292	0.80	0.505000	10:10:13 AM	1.7500	1.7500	1.816
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	299	0.82	1.685000	10:02:43 AM	1.7500	1.7500	1.860
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	306	0.84	-	-	-	-	1.888
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	313	0.86	-	-	-	-	1.925
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	320	0.88	1034.903000	11:01:15 AM	1.7500	1.7742	1.804
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	327	0.90	1016.300000	11:15:51 AM	1.7250	1.7742	1.780
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	331	0.91	7.900000	1:02:47 PM	1.8400	1.8536	1.907
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	334	0.91	-	-	-	-	1.864
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	341	0.93	1.000000	11:36:36 AM	1.8000	1.8000	1.837
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	348	0.95	-	-	-	-	1.841
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	355	0.97	0.150000	9:45:14 AM	1.7750	1.7750	1.840
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	362	0.99	79.310000	1:33:09 PM	1.7750	1.7762	1.787
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	460	1.26	-	-	-	-	1.931
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	495	1.36	-	-	-	-	1.924
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	551	1.51	-	-	-	-	1.974
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	558	1.53	0.700000	10:56:17 AM	1.9850	1.9850	2.003
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	605	1.66	-	-	-	-	1.982
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	717	1.96	-	-	-	-	1.973
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	746	2.04	-	-	-	-	2.208
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	788	2.16	-	-	-	-	2.071
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	822	2.25	-	-	-	-	2.084
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	870	2.38	580.840000	1:33:28 PM	2.0000	2.0181	2.055
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	872	2.39	-	-	-	-	2.218

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 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	939	2.57	1915.350000	1:43:34 PM	2.0150	2.0029	2.053
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	948	2.60	-	-	-	-	2.132
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	964	2.64	43.100000	1:43:47 PM	2.0500	2.0535	2.166
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,008	2.76	8.310000	10:22:11 AM	2.1000	2.1000	2.039
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,046	2.86	-	-	-	-	2.170
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,124	3.08	40.250000	1:20:21 PM	2.4250	2.4202	2.355
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,193	3.27	-	-	-	-	2.218
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,334	3.65	140.725000	1:44:51 PM	2.1500	2.1712	2.136
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,373	3.76	-	-	-	-	2.305
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,417	3.88	-	-	-	-	2.284
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,480	4.05	-	-	-	-	2.302
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,495	4.09	-	-	-	-	2.468
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,553	4.25	341.000000	10:23:30 AM	2.1259	2.1259	2.132
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,578	4.32	-	-	-	-	2.329
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,730	4.74	200.000000	9:39:30 AM	2.3500	2.3500	2.366
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,732	4.74	-	-	-	-	2.370
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,880	5.15	6.000000	1:49:44 PM	2.3160	2.3740	2.336
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,921	5.26	-	-	-	-	2.420
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,961	5.37	-	-	-	-	2.430
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,012	5.51	-	-	-	-	2.443
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,038	5.58	391.850000	11:29:51 AM	2.4250	2.4342	2.375
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,256	6.18	114.535000	10:29:36 AM	2.6700	2.6730	2.690
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,286	6.26	105.200000	11:44:53 AM	2.7500	2.5692	2.588
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,334	6.39	-	-	-	-	2.522
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,418	6.62	-	-	-	-	2.554
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,482	6.80	-	-	-	-	2.623
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,607	7.14	-	-	-	-	2.584
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,805	7.68	7.000000	10:42:05 AM	2.7500	2.7500	2.563
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,062	8.38	1.000000	11:19:51 AM	2.7000	2.7000	2.830
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,099	8.49	2621.850000	1:08:27 PM	2.6100	2.5977	2.606
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,601	9.86	-	-	-	-	2.842
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,644	9.98	4011.820000	1:22:11 PM	2.6250	2.6250	2.625
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,663	10.03	-	-	-	-	2.723
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,845	10.53	-	-	-	-	2.736
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,019	11.00	100.335860	10:41:38 AM	2.8600	2.7504	2.762

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 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4,097	11.22	-	-	-	-	2.778
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,217	11.55	-	-	-	-	2.804
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,245	11.62	38.000000	11:35:33 AM	3.4975	3.4980	3.165
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,455	12.20	-	-	-	-	2.892
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,518	12.37	-	-	-	-	2.892
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,630	12.68	80.800000	1:53:48 PM	3.6000	3.6845	3.712
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,224	14.30	-	-	-	-	3.123
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,553	15.20	-	-	-	-	3.169
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,630	15.41	-	-	-	-	3.562
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,918	16.20	-	-	-	-	3.229
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,149	16.84	-	-	-	-	3.287
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,239	17.08	3.500000	10:43:08 AM	3.5000	3.5000	3.323
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,308	17.27	134.480000	11:38:03 AM	3.8500	3.7503	3.761
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,429	17.60	600.000000	10:00:51 AM	3.4106	3.4106	3.420
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,765	18.52	301.000000	11:39:43 AM	3.3600	3.3607	3.370
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,359	20.15	1043.621991	10:41:57 AM	3.8000	3.6826	3.729