

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 07/29/20	RPTB 0 07/29/20	PIBL0620A028	-	1/29/2020	7/29/2020	7	0.02	5.000000	10:23:38 AM	1.3850	1.3850	1.519
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	14	0.04	12.500000	1:25:55 PM	1.4000	1.3200	1.528
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036	-	2/12/2020	8/12/2020	21	0.06	1.150000	1:06:43 PM	1.4000	1.4000	1.512
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	28	0.08	-	-	-	-	1.602
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290	-	8/20/2019	8/19/2020	28	0.08	2.000000	10:45:32 AM	1.3500	1.3500	1.540
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	29	0.08	439.213000	1:50:20 PM	1.3750	1.4062	1.617
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045	-	2/26/2020	8/26/2020	35	0.10	3.000000	1:26:30 PM	1.4000	1.4000	1.513
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306	-	9/4/2019	9/2/2020	42	0.12	0.514000	9:43:15 AM	1.4250	1.4250	1.513
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053	-	3/11/2020	9/9/2020	49	0.13	-	-	-	-	1.530
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	56	0.15	-	-	-	-	1.742
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315	-	9/18/2019	9/16/2020	56	0.15	5.690000	1:28:35 PM	1.3750	1.3774	1.526
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020	-	6/24/2020	9/23/2020	63	0.17	22.900000	10:23:05 AM	1.3850	1.3948	1.555
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038	-	7/1/2020	9/30/2020	70	0.19	10.000000	10:15:51 AM	1.3850	1.3850	1.595
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323	-	10/9/2019	10/7/2020	77	0.21	13.114400	11:39:16 AM	1.4000	1.4000	1.545
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098	-	4/15/2020	10/14/2020	84	0.23	-	-	-	-	1.556
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332	-	10/23/2019	10/21/2020	91	0.25	945.021000	1:57:59 PM	1.3750	1.3902	1.415
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114	-	4/29/2020	10/28/2020	98	0.27	683.320000	1:13:26 PM	1.4000	1.4549	1.459
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358	-	11/6/2019	11/4/2020	105	0.29	293.087800	1:28:28 PM	1.4000	1.4002	1.424
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122	-	5/13/2020	11/11/2020	112	0.31	2.950000	10:17:00 AM	1.4500	1.4500	1.540
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367	-	11/20/2019	11/18/2020	119	0.33	297.279000	1:44:15 PM	1.4150	1.4158	1.442
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131	-	5/27/2020	11/25/2020	126	0.35	1.512000	1:56:28 PM	1.4250	1.4250	1.529
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375	-	12/4/2019	12/2/2020	133	0.36	-	-	-	-	1.633
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149	-	6/10/2020	12/9/2020	140	0.38	-	-	-	-	1.643
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	147	0.40	-	-	-	-	1.590
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	147	0.40	-	-	-	-	1.579
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	154	0.42	-	-	-	-	1.535
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	160	0.44	4.764000	11:57:59 AM	1.5000	1.5017	1.613
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	168	0.46	1720.000000	1:58:39 PM	1.5750	1.5890	1.596
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	175	0.48	33.000000	10:32:26 AM	1.6025	1.6025	1.645
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	182	0.50	2008.555000	1:59:41 PM	1.6000	1.6030	1.613
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	187	0.51	713.000000	11:38:41 AM	1.7250	1.6906	1.735
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	189	0.52	39.530000	11:18:19 AM	1.5850	1.6243	1.651
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	196	0.54	647.070000	11:35:19 AM	1.6350	1.6049	1.644
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	203	0.56	32.000000	10:32:39 AM	1.6250	1.6250	1.653
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	210	0.58	7.015000	9:55:39 AM	1.6300	1.6300	1.665

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	217	0.59	-	-	-	-	1.721
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	224	0.61	73.000000	10:12:32 AM	1.6500	1.6740	1.660
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	224	0.61	-	-	-	-	1.719
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	231	0.63	10.628360	9:54:14 AM	1.6300	1.6300	1.699
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	238	0.65	-	-	-	-	1.727
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	241	0.66	0.100000	1:05:59 PM	1.8600	1.8600	1.850
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	259	0.71	0.907000	10:58:55 AM	1.6350	1.6350	1.762
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	266	0.73	110.900000	1:37:12 PM	1.6750	1.6750	1.707
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	273	0.75	1.337000	1:15:30 PM	1.6500	1.6600	1.793
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	280	0.77	-	-	-	-	1.668
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	280	0.77	-	-	-	-	1.852
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	287	0.79	1125.258000	1:12:09 PM	1.7550	1.7556	1.758
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	294	0.81	500.000000	11:37:19 AM	1.7600	1.7600	1.784
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	301	0.82	925.350000	11:24:07 AM	1.7600	1.7600	1.770
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	308	0.84	0.610000	10:35:27 AM	1.7000	1.7000	1.848
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	315	0.86	47.120000	11:46:50 AM	1.7500	1.7500	1.785
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	322	0.88	20.080000	10:43:31 AM	1.7650	1.7650	1.783
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	326	0.89	22.000000	1:20:10 PM	1.9000	1.8657	1.925
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	329	0.90	-	-	-	-	1.846
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	336	0.92	245.800000	11:47:17 AM	1.7650	1.7650	1.802
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	343	0.94	-	-	-	-	1.833
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	350	0.96	23.134000	11:02:49 AM	1.7750	1.7744	1.840
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	357	0.98	102.138000	1:55:34 PM	1.7500	1.7489	1.787
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	364	1.00	164.053722	1:53:59 PM	1.7550	1.7418	1.769
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	455	1.25	10.000000	11:52:00 AM	2.0000	2.0000	1.932
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	490	1.34	6.000000	11:30:12 AM	2.0000	2.0000	1.932
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	546	1.50	18.000000	1:24:33 PM	1.9800	1.9787	1.969
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	553	1.51	11.500000	11:37:49 AM	1.9800	1.9800	1.971
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	600	1.64	-	-	-	-	1.980
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	712	1.95	47.500000	1:49:49 PM	1.9500	1.9621	1.981
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	741	2.03	-	-	-	-	2.170
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	783	2.14	-	-	-	-	2.058
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	817	2.24	-	-	-	-	2.071
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	865	2.37	88.268000	1:15:54 PM	2.0475	2.0287	2.067
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	867	2.37	7.800000	1:42:56 PM	2.2200	2.2200	2.163

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	934	2.56	514.240000	1:58:09 PM	2.0250	2.0376	2.071
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	943	2.58	-	-	-	-	2.120
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	959	2.63	44.000000	1:40:37 PM	2.0650	2.0524	2.094
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1,003	2.75	204.200000	1:59:46 PM	2.0350	2.0369	2.076
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1,041	2.85	-	-	-	-	2.158
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1,119	3.06	19.500000	11:17:01 AM	2.4250	2.4058	2.396
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,188	3.25	-	-	-	-	2.208
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,329	3.64	450.000000	1:59:48 PM	2.1300	2.1283	2.156
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,368	3.75	-	-	-	-	2.286
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,412	3.87	-	-	-	-	2.279
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,475	4.04	-	-	-	-	2.299
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,490	4.08	-	-	-	-	2.450
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,548	4.24	-	-	-	-	2.152
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,573	4.31	-	-	-	-	2.325
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,725	4.72	9.700000	10:59:56 AM	2.3000	2.3000	2.337
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,727	4.73	-	-	-	-	2.368
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,875	5.13	793.298000	1:55:12 PM	2.2750	2.3198	2.345
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,916	5.25	-	-	-	-	2.417
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,956	5.36	-	-	-	-	2.427
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2,007	5.50	-	-	-	-	2.439
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2,033	5.57	83.000000	1:05:46 PM	2.4050	2.4048	2.402
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,251	6.16	42.480000	11:36:25 AM	2.7000	2.7004	2.693
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,281	6.25	0.500000	1:37:20 PM	2.7500	2.7500	2.586
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,329	6.38	-	-	-	-	2.513
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,413	6.61	-	-	-	-	2.539
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,477	6.78	-	-	-	-	2.586
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,602	7.12	-	-	-	-	2.571
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,800	7.67	21.082000	1:27:55 PM	2.7500	2.7500	2.568
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3,057	8.37	-	-	-	-	2.759
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3,094	8.47	47.980000	10:38:57 AM	2.7000	2.6500	2.654
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,596	9.85	32.000000	1:12:17 PM	2.8159	2.8159	2.805
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,639	9.96	235.000000	10:55:03 AM	2.6400	2.6508	2.652
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,658	10.02	-	-	-	-	2.738
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,840	10.51	-	-	-	-	2.761
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4,014	10.99	250.000000	1:05:57 PM	2.8000	2.8000	2.814

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	4,092	11.20	-	-	-	-	2.806
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,212	11.53	0.300000	1:19:47 PM	3.2250	3.2250	2.830
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,240	11.61	24.800000	1:54:48 PM	3.1250	3.1546	3.053
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,450	12.18	-	-	-	-	2.905
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,513	12.36	-	-	-	-	2.913
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,625	12.66	-	-	-	-	3.681
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,219	14.29	-	-	-	-	3.116
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,548	15.19	-	-	-	-	3.152
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,625	15.40	-	-	-	-	3.394
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,913	16.19	-	-	-	-	3.208
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,144	16.82	-	-	-	-	3.272
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,234	17.07	-	-	-	-	3.305
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,303	17.26	-	-	-	-	3.711
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,424	17.59	-	-	-	-	3.401
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,760	18.51	3.500000	11:09:42 AM	3.4700	3.4700	3.368
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,354	20.13	71.700000	11:15:04 AM	3.8500	3.8485	3.701