

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 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.875	2/19/2009	2/19/2019	6	0.016	4.50	2:28:32 PM	5.5000	5.5000	4.360
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141	-	8/22/2018	2/20/2019	7	0.019	-	-	-	-	6.634
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150	-	8/29/2018	2/27/2019	14	0.038	-	-	-	-	5.424
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168	-	9/5/2018	3/6/2019	21	0.057	9.30	10:26:26 AM	5.1750	5.1750	5.375
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056	-	3/14/2018	3/13/2019	28	0.077	24.84	11:18:06 AM	4.9750	5.1613	5.351
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177	-	9/19/2018	3/20/2019	35	0.096	-	-	-	-	5.382
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064	-	3/28/2018	3/27/2019	42	0.115	-	-	-	-	5.387
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185	-	10/3/2018	4/3/2019	49	0.134	-	-	-	-	5.117
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194	-	10/10/2018	4/10/2019	56	0.153	1.31	9:59:32 AM	5.1000	5.1000	5.366
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	63	0.172	29.79	9:51:05 AM	5.0000	5.0940	5.490
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	70	0.192	1.11	3:47:11 PM	5.2000	5.2010	5.213
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	72	0.197	-	-	-	-	6.853
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	76	0.208	-	-	-	-	5.357
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	84	0.23	726.56	3:50:12 PM	5.5050	5.4690	5.461
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	91	0.249	1,124.05	3:54:27 PM	5.6251	5.5800	5.559
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	98	0.268	1.31	3:45:15 PM	5.4000	5.4000	5.684
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	105	0.287	20.63	3:22:33 PM	5.4500	5.4757	5.492
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	112	0.307	5.03	3:50:09 PM	5.7500	5.5283	5.591
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	118	0.323	0.53	2:28:15 PM	5.6750	5.4170	5.471
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	126	0.345	1.00	10:32:33 AM	5.5250	5.5250	5.905
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	133	0.364	3.00	3:12:29 PM	5.5000	5.5000	5.908
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	140	0.383	-	-	-	-	6.124
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	147	0.402	6.30	3:42:42 PM	5.7150	5.7483	5.868
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	154	0.422	86.34	2:15:38 PM	5.7000	5.8045	5.824
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	156	0.427	-	-	-	-	6.046
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	161	0.441	5.00	11:06:34 AM	5.7000	5.7000	5.852
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	168	0.46	2.36	11:26:19 AM	5.8000	5.7987	5.864
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	175	0.479	550.53	3:53:55 PM	5.8600	5.9217	5.909
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	182	0.498	3,514.49	3:58:12 PM	5.9000	5.9294	5.930
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	188	0.515	67.68	3:25:28 PM	5.9750	5.9022	6.011
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	196	0.537	-	-	-	-	5.984
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	198	0.542	-	-	-	-	5.994
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	203	0.556	-	-	-	-	5.968
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	210	0.575	10.27	2:46:45 PM	5.8250	5.8250	5.975
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	217	0.594	-	-	-	-	6.254
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	231	0.632	20.00	11:14:57 AM	5.9150	5.9150	5.925

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 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	238	0.652	10.00	3:39:42 PM	6.0000	6.0000	6.132
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	245	0.671	35.00	3:39:28 PM	6.0000	5.9514	6.796
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	252	0.69	-	-	-	-	5.999
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	259	0.709	1.00	2:32:28 PM	5.8000	5.8000	5.988
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	266	0.728	8.39	2:14:24 PM	5.9200	5.9218	6.009
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	273	0.747	-	-	-	-	5.946
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	280	0.767	-	-	-	-	5.936
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	282	0.772	75.30	3:25:12 PM	5.9750	5.9398	5.928
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	287	0.786	-	-	-	-	6.025
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	294	0.805	-	-	-	-	6.023
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	301	0.824	1.00	10:12:44 AM	6.0250	6.0250	5.982
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	329	0.901	-	-	-	-	5.985
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	333	0.912	352.83	3:18:53 PM	5.9950	5.9043	5.942
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	336	0.92	-	-	-	-	6.053
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	343	0.939	38.95	3:42:19 PM	5.9000	5.9010	5.917
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	350	0.958	1.50	10:17:09 AM	5.8750	5.8750	5.932
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	357	0.977	45.58	3:42:08 PM	5.9350	5.9387	6.029
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	364	0.997	745.88	3:53:37 PM	5.9750	5.9800	5.978
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	370	1.013	407.30	3:26:28 PM	6.0000	5.9256	5.923
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	423	1.158	154.49	3:55:15 PM	5.9700	5.9423	5.958
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	553	1.514	-	-	-	-	6.008
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	554	1.517	1.30	11:10:32 AM	5.9750	5.9750	5.994
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	581	1.591	-	-	-	-	6.092
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	672	1.84	1.00	3:13:53 PM	6.0000	6.0000	6.000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	712	1.949	-	-	-	-	5.984
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	749	2.051	-	-	-	-	5.866
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	766	2.097	-	-	-	-	6.016
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	805	2.204	-	-	-	-	6.321
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	851	2.33	58.63	2:47:49 PM	5.9500	6.0108	6.012
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	980	2.683	-	-	-	-	5.926
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	1015	2.779	1.00	3:56:40 PM	5.9000	5.9000	6.139
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1071	2.932	100.30	2:53:37 PM	6.0500	6.0899	6.090
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1078	2.951	-	-	-	-	6.068
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1125	3.08	-	-	-	-	5.937
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1266	3.466	-	-	-	-	6.259
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1308	3.581	-	-	-	-	6.172

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 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1342	3.674	-	-	-	-	6.080
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1390	3.806	74.93	3:03:10 PM	5.9000	5.9259	5.932
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1392	3.811	-	-	-	-	6.065
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1468	4.019	-	-	-	-	6.107
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1484	4.063	297.02	3:48:14 PM	5.9825	5.9469	5.940
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1528	4.183	-	-	-	-	5.967
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1566	4.287	-	-	-	-	6.254
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1644	4.501	13.60	3:43:08 PM	6.1250	6.0879	6.201
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1713	4.69	-	-	-	-	6.101
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1893	5.183	10.00	3:40:12 PM	6.1750	6.1750	5.954
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1937	5.303	-	-	-	-	6.035
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	2000	5.476	-	-	-	-	6.138
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	2015	5.517	61.22	3:56:08 PM	6.2450	6.2450	6.245
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2098	5.744	-	-	-	-	6.145
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2250	6.16	998.50	3:52:38 PM	6.1000	6.0746	6.088
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2252	6.166	-	-	-	-	6.133
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2400	6.571	-	-	-	-	6.176
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2441	6.683	-	-	-	-	6.168
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2481	6.793	-	-	-	-	6.181
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2532	6.932	-	-	-	-	6.192
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2558	7.003	5,957.59	3:59:37 PM	6.2250	6.1774	6.195
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2776	7.6	0.95	10:59:00 AM	6.2750	6.2750	6.437
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2806	7.682	-	-	-	-	6.254
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2854	7.814	-	-	-	-	6.226
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2938	8.044	3.68	11:24:30 AM	6.3200	6.3200	6.262
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	3002	8.219	-	-	-	-	6.343
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3127	8.561	-	-	-	-	6.447
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3325	9.103	1,107.20	2:37:15 PM	6.2350	6.2379	6.252
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3582	9.807	-	-	-	-	6.348
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3619	9.908	1,930.00	3:58:28 PM	6.3000	6.2630	6.300
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4121	11.283	-	-	-	-	6.385
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4183	11.452	-	-	-	-	6.447
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4365	11.951	-	-	-	-	6.378
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4539	12.427	537.95	3:54:41 PM	6.2850	6.2994	6.350
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4617	12.641	-	-	-	-	6.355
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4737	12.969	-	-	-	-	6.385

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 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4765	13.046	0.49	11:32:42 AM	6.4350	6.4350	6.783
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4975	13.621	-	-	-	-	6.426
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	5038	13.793	-	-	-	-	6.430
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5150	14.1	0.50	11:53:55 AM	6.5500	6.5500	6.341
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5744	15.726	-	-	-	-	6.515
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6073	16.627	-	-	-	-	6.552
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6150	16.838	0.29	2:29:14 PM	6.7500	6.7500	6.620
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6438	17.626	-	-	-	-	6.592
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6669	18.259	-	-	-	-	6.611
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6759	18.505	3.00	2:56:28 PM	6.5800	6.5800	6.616
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6828	18.694	36.16	2:02:09 PM	6.6100	6.5872	6.722
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6949	19.025	2.60	11:32:10 AM	6.5000	6.5000	6.626
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7285	19.945	2,234.00	3:33:25 PM	6.6000	6.5716	6.595
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7879	21.572	-	-	-	-	6.729