

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 04/17/19	RPTB 0 04/17/19	PIBL1218D090	-	4/18/2018	4/17/2019	1	0.00	-	-	-	-	-
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107	-	4/25/2018	4/24/2019	8	0.02	20.383000	10:35:43 AM	5.8500	5.8500	5.651
RPG B 5 04/26/19	FXTN 07-53	PIBD0719D531	5.000	4/26/2012	4/26/2019	10	0.03	-	-	-	-	6.044
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201	-	10/31/2018	4/30/2019	14	0.04	-	-	-	-	5.588
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218	-	11/7/2018	5/8/2019	22	0.06	800.472000	9:57:51 AM	5.1000	5.2124	5.100
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132	-	5/16/2018	5/15/2019	29	0.08	22.524000	3:04:15 PM	5.9900	5.5288	5.621
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142	-	5/23/2018	5/22/2019	36	0.10	2.700000	2:17:32 PM	5.4000	5.4519	5.523
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	43	0.12	0.500000	3:51:25 PM	5.5000	5.5000	5.594
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	50	0.14	2418.015400	3:55:28 PM	5.5850	5.5945	5.590
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	56	0.15	337.656000	3:45:50 PM	5.6150	5.6051	5.604
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	64	0.18	-	-	-	-	5.636
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	71	0.19	106.543000	3:57:19 PM	5.6700	5.6497	5.624
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	78	0.21	186.174000	3:43:59 PM	5.6600	5.6448	5.687
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	85	0.23	23.920000	2:17:25 PM	5.6500	5.6423	5.619
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	92	0.25	752.745000	3:57:23 PM	5.6600	5.6615	5.674
RPG B 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	94	0.26	6.800000	3:34:37 PM	5.9250	5.9890	6.156
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	99	0.27	532.750000	2:55:32 PM	5.6500	5.6874	5.700
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	106	0.29	0.619000	2:51:00 PM	5.6750	5.6784	5.754
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	113	0.31	2.840000	2:52:33 PM	5.7500	5.7252	5.710
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	120	0.33	420.446000	3:45:04 PM	5.7750	5.7676	5.765
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	126	0.35	4.500000	2:24:54 PM	5.7600	5.7567	5.798
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	134	0.37	-	-	-	-	5.818
RPG B 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	136	0.37	6.000000	2:24:48 PM	6.1500	6.1500	6.150
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	141	0.39	-	-	-	-	5.841
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	148	0.41	4.120000	3:29:52 PM	5.8850	5.8920	5.981
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	155	0.42	1.400000	2:35:37 PM	5.9500	5.9036	5.946
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	162	0.44	1.000000	10:24:56 AM	5.9150	5.9150	5.903
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	169	0.46	266.680000	3:52:13 PM	5.9150	5.9812	5.950
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	176	0.48	53.004000	3:31:21 PM	5.9350	5.9372	5.937
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	183	0.50	544.694000	3:49:39 PM	5.9850	5.9868	5.990
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	190	0.52	140.500000	2:55:41 PM	5.9500	5.9994	6.000
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	197	0.54	105.000000	2:28:14 PM	5.9250	5.9250	5.998
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	204	0.56	-	-	-	-	5.940
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	211	0.58	27.000000	11:39:34 AM	6.0000	5.9889	5.971
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	218	0.60	0.230000	11:05:33 AM	5.9600	5.9600	5.982
RPG B 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	220	0.60	19.539000	3:06:32 PM	6.0250	6.1085	6.165
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	225	0.62	-	-	-	-	6.071
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	232	0.64	-	-	-	-	6.060
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	239	0.65	1.030000	2:16:14 PM	5.9800	5.9800	6.063
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	267	0.73	-	-	-	-	6.014
RPG B 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	271	0.74	6.000000	2:02:21 PM	6.0500	6.0500	6.098
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	274	0.75	-	-	-	-	6.116

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 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	281	0.77	0.500000	3:21:20 PM	6.0000	6.0000	6.087
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	288	0.79	-	-	-	-	6.000
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	295	0.81	0.340000	2:09:57 PM	6.0000	6.0000	6.109
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	302	0.83	0.020000	3:20:31 PM	5.9850	5.9850	6.093
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	308	0.84	1.000000	9:14:46 AM	6.0500	6.0500	5.958
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	309	0.85	-	-	-	-	6.080
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	330	0.90	-	-	-	-	6.102
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	337	0.92	3.128000	3:42:50 PM	6.0050	6.0050	6.082
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	344	0.94	-	-	-	-	6.108
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	351	0.96	50.000000	9:34:58 AM	5.9800	5.9800	5.992
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	358	0.98	197.878000	3:54:59 PM	6.0400	6.0319	6.035
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	361	0.99	68.440000	3:56:06 PM	6.0000	6.0307	5.966
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	491	1.34	-	-	-	-	6.009
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	492	1.35	110.000000	3:46:21 PM	6.0600	6.0218	6.015
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	519	1.42	-	-	-	-	6.075
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	610	1.67	1.000000	2:02:03 PM	6.0250	6.0250	5.912
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	650	1.78	14.155000	2:24:50 PM	5.5500	5.9681	6.039
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	687	1.88	0.500000	2:21:30 PM	5.9500	5.9500	6.010
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	704	1.93	28.000000	3:20:21 PM	6.0500	6.0107	5.966
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	743	2.03	-	-	-	-	6.033
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	789	2.16	3.770000	3:48:48 PM	5.9200	5.9306	5.928
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	918	2.51	2.500000	11:30:56 AM	5.9100	5.9100	6.094
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	953	2.61	4.384000	11:58:20 AM	6.0000	6.0000	6.106
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	1009	2.76	175.300000	3:35:38 PM	6.0000	6.0000	6.002
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	1016	2.78	900.000000	9:16:18 AM	5.8000	5.8000	5.825
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1063	2.91	-	-	-	-	5.795
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1204	3.30	-	-	-	-	6.097
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1246	3.41	-	-	-	-	6.016
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1280	3.50	-	-	-	-	5.932
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1328	3.64	62.355000	3:51:04 PM	5.9250	5.9237	5.853
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1330	3.64	-	-	-	-	6.000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1406	3.85	-	-	-	-	5.946
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1422	3.89	38.032200	3:28:59 PM	5.8900	5.8758	5.793
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1466	4.01	-	-	-	-	5.781
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1504	4.12	-	-	-	-	6.054
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1582	4.33	9.272000	3:19:11 PM	6.1000	6.0288	6.233
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1651	4.52	-	-	-	-	5.924
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1792	4.91	3619.500000	3:58:25 PM	5.9250	5.9077	5.922
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1831	5.01	-	-	-	-	5.710
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1875	5.13	-	-	-	-	5.852
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1938	5.31	-	-	-	-	5.942
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1953	5.35	-	-	-	-	5.902

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 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	2036	5.57	-	-	-	-	5.944
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2188	5.99	400.000000	3:55:25 PM	6.0500	6.0013	6.023
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2190	6.00	-	-	-	-	5.925
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2338	6.40	-	-	-	-	5.996
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2379	6.51	-	-	-	-	5.948
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2419	6.62	-	-	-	-	5.958
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2470	6.76	-	-	-	-	5.965
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2496	6.83	1850.855000	3:56:15 PM	6.0500	6.0137	6.040
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2714	7.43	0.500000	2:17:58 PM	6.0250	6.0250	6.025
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2744	7.51	0.300000	11:18:43 AM	6.3000	6.3000	6.006
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2792	7.64	-	-	-	-	5.716
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2876	7.87	-	-	-	-	6.193
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2940	8.05	-	-	-	-	6.061
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3065	8.39	-	-	-	-	6.024
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3263	8.93	250.000000	3:57:02 PM	6.0750	6.0750	6.075
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3520	9.64	-	-	-	-	6.058
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3557	9.74	972.800000	3:59:21 PM	6.0900	6.0553	6.094
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4059	11.11	-	-	-	-	6.080
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4121	11.28	-	-	-	-	6.170
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4303	11.78	-	-	-	-	6.070
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4477	12.26	456.900000	3:56:38 PM	6.0900	6.0726	6.078
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4555	12.47	-	-	-	-	6.083
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4675	12.80	-	-	-	-	6.058
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4703	12.88	2.000000	2:49:17 PM	6.1250	6.1250	6.080
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4913	13.45	-	-	-	-	6.071
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4976	13.62	-	-	-	-	6.068
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5088	13.93	-	-	-	-	6.063
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5682	15.56	-	-	-	-	6.030
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	6011	16.46	-	-	-	-	6.010
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6088	16.67	74.000000	2:50:43 PM	6.1500	6.1378	6.144
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6376	17.46	-	-	-	-	6.009
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6607	18.09	-	-	-	-	6.015
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6697	18.34	-	-	-	-	6.018
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6766	18.52	5.500000	2:03:16 PM	6.1250	6.1227	6.034
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6887	18.86	0.500000	2:21:46 PM	6.1200	6.1200	5.967
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7223	19.78	915.000000	2:30:34 PM	6.0350	6.0801	6.035
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7817	21.40	1.500000	10:28:54 AM	6.1750	6.1750	6.203