

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 05/29/19	RPTB 0 05/29/19	PIBL1218E151	-	5/30/2018	5/29/2019	2	0.01	-	-	-	-	-
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	9	0.03	-	-	-	-	5.358
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	15	0.04	2.530000	11:46:57 AM	5.7500	5.7500	5.215
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	23	0.06	-	-	-	-	5.425
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	30	0.08	-	-	-	-	5.215
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	37	0.10	176.000000	3:05:44 PM	5.1250	5.1449	5.127
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	44	0.12	40.657000	3:46:38 PM	5.1000	5.1652	5.225
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	51	0.14	17.000000	3:05:45 PM	5.1250	5.1250	5.257
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	53	0.15	10.950000	10:49:25 AM	5.6500	5.6682	5.834
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	58	0.16	0.100000	11:46:09 AM	5.1750	5.1750	5.216
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	65	0.18	4.400000	3:15:13 PM	5.1500	5.1886	5.261
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	72	0.20	4.345000	2:38:39 PM	5.1000	5.1538	5.231
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	79	0.22	44.480000	3:54:14 PM	5.1250	5.1358	5.228
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	85	0.23	1,032.448000	3:49:29 PM	5.1250	5.1467	5.138
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	93	0.26	147.770400	3:38:14 PM	5.1100	5.1332	5.130
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	95	0.26	-	-	-	-	5.727
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	100	0.27	-	-	-	-	5.300
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	107	0.29	-	-	-	-	5.535
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	114	0.31	-	-	-	-	5.438
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	121	0.33	-	-	-	-	5.558
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	128	0.35	-	-	-	-	5.743
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	135	0.37	11.140000	3:49:35 PM	5.3000	5.3224	5.607
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	142	0.39	24.543000	3:30:33 PM	5.4500	5.4497	5.644
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	149	0.41	-	-	-	-	5.653
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	156	0.43	1.773000	3:34:15 PM	5.5400	5.5831	5.687
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	163	0.45	-	-	-	-	5.716
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	170	0.47	16.020000	3:57:36 PM	5.5750	5.6920	5.680
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	177	0.49	130.660000	3:58:39 PM	5.5500	5.5928	5.638
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	179	0.49	1,053.700000	3:58:14 PM	5.5800	5.5933	5.595
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	184	0.50	100.815000	3:49:32 PM	5.5750	5.5662	5.626
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	191	0.52	0.500000	11:19:32 AM	5.6500	5.6350	5.745
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	198	0.54	102.000000	11:59:09 AM	5.6500	5.6500	5.716
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	226	0.62	11.725000	11:18:34 AM	5.7000	5.7000	5.890
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	230	0.63	6.000000	11:30:18 AM	5.6600	5.6600	5.653
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	233	0.64	2.050000	11:57:19 AM	5.7150	5.7150	5.746
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	240	0.66	3.140000	11:16:02 AM	5.7000	5.7000	5.876
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	247	0.68	4.510000	2:40:45 PM	5.6500	5.7058	5.833
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	254	0.70	11.757000	11:20:19 AM	5.7750	5.7750	5.885
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	261	0.72	119.444000	2:12:02 PM	5.6775	5.7206	5.677
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	267	0.73	9.500000	3:48:56 PM	5.6250	5.6250	5.717
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	268	0.73	-	-	-	-	5.837
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	289	0.79	99.170000	2:03:44 PM	5.7000	5.7000	5.782

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 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	296	0.81	62.360000	11:27:52 AM	5.8000	5.8000	5.886
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	303	0.83	1.140000	3:03:49 PM	5.6800	5.7167	5.897
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	310	0.85	-	-	-	-	5.897
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	317	0.87	-	-	-	-	5.918
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	320	0.88	128.000000	3:51:01 PM	5.5800	5.6304	5.587
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	338	0.93	-	-	-	-	6.018
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	345	0.95	-	-	-	-	5.918
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	352	0.96	0.300000	9:47:11 AM	5.7500	5.7500	5.953
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	359	0.98	373.222000	3:42:15 PM	5.6900	5.6909	5.700
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	450	1.23	-	-	-	-	5.646
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	451	1.24	151.500000	2:31:11 PM	5.5500	5.6269	5.607
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	478	1.31	-	-	-	-	5.712
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	569	1.56	0.500000	2:00:42 PM	5.7000	5.7000	5.649
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	609	1.67	105.598700	2:25:12 PM	5.5500	5.5593	5.550
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	646	1.77	-	-	-	-	5.629
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	663	1.82	4.030000	11:51:13 AM	5.6500	5.6500	5.669
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	702	1.92	-	-	-	-	5.678
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	748	2.05	66.400000	3:45:06 PM	5.5250	5.5559	5.587
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	877	2.40	0.500000	2:16:29 PM	5.6950	5.6950	5.792
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	912	2.50	-	-	-	-	5.582
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	968	2.65	-	-	-	-	5.650
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	975	2.67	3,958.280000	3:37:56 PM	5.5500	5.5212	5.529
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1022	2.80	1.000000	3:12:13 PM	5.6000	5.6000	5.536
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1163	3.18	-	-	-	-	5.829
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1205	3.30	5.000000	10:44:25 AM	5.6000	5.6000	5.758
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1239	3.39	-	-	-	-	5.685
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1287	3.52	172.483000	3:11:16 PM	5.5625	5.5714	5.570
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1289	3.53	-	-	-	-	5.752
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1365	3.74	-	-	-	-	5.807
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1381	3.78	226.020000	3:42:04 PM	5.5950	5.5981	5.592
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1425	3.90	14.190000	3:07:08 PM	5.6500	5.6500	5.650
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1463	4.01	-	-	-	-	5.815
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1541	4.22	5.550000	3:06:41 PM	5.7000	5.6703	5.844
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1610	4.41	-	-	-	-	5.700
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1751	4.79	9,617.100000	3:57:39 PM	5.5975	5.6109	5.598
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1790	4.90	17.500000	3:30:42 PM	5.6250	5.6314	5.796
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1834	5.02	-	-	-	-	5.638
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1897	5.19	-	-	-	-	5.718
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1912	5.24	-	-	-	-	5.836
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1995	5.46	-	-	-	-	5.717
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2147	5.88	373.340000	3:15:24 PM	5.6250	5.6271	5.629
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2149	5.88	-	-	-	-	5.695

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 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2297	6.29	1.500000	11:47:48 AM	5.6745	5.6745	5.729
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2338	6.40	-	-	-	-	5.702
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2378	6.51	-	-	-	-	5.708
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2429	6.65	-	-	-	-	5.711
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2455	6.72	3,221.729540	3:51:17 PM	5.6250	5.6261	5.626
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2673	7.32	3.250000	3:39:49 PM	5.6800	5.6800	5.816
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2703	7.40	-	-	-	-	5.725
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2751	7.53	-	-	-	-	5.453
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2835	7.76	-	-	-	-	5.886
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2899	7.94	-	-	-	-	5.882
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3024	8.28	-	-	-	-	5.712
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3222	8.82	651.000000	3:50:46 PM	5.6700	5.6686	5.670
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3479	9.53	-	-	-	-	5.707
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3516	9.63	2,655.000000	3:49:06 PM	5.6700	5.6729	5.671
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4018	11.00	-	-	-	-	5.704
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4080	11.17	-	-	-	-	5.787
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4262	11.67	-	-	-	-	5.696
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4436	12.15	642.000000	3:52:41 PM	5.7300	5.7075	5.703
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4514	12.36	-	-	-	-	5.721
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4634	12.69	-	-	-	-	5.707
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4662	12.76	2.700000	3:27:00 PM	5.8750	5.8750	5.730
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4872	13.34	-	-	-	-	5.745
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4935	13.51	-	-	-	-	5.750
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5047	13.82	1.500000	10:44:42 AM	5.7500	5.7500	5.848
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5641	15.44	-	-	-	-	5.807
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5970	16.35	-	-	-	-	5.818
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6047	16.56	-	-	-	-	5.947
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6335	17.34	-	-	-	-	5.816
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6566	17.98	-	-	-	-	6.071
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6656	18.22	20.000000	11:47:37 AM	5.7550	5.7550	5.840
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6725	18.41	1.147000	3:06:46 PM	5.8100	5.8100	5.866
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6846	18.74	-	-	-	-	5.870
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7182	19.66	380.000000	3:30:22 PM	5.6985	5.6942	5.695
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7776	21.29	7.650000	10:27:50 AM	5.9000	5.9000	5.999