

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 06/05/19	RPTB 0 06/05/19	PIBL1218F169	-	6/6/2018	6/5/2019	6	0.02	-	-	-	-	5.320
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178	-	6/13/2018	6/11/2019	12	0.03	-	-	-	-	5.215
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188	-	6/20/2018	6/19/2019	20	0.06	-	-	-	-	5.393
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196	-	6/27/2018	6/26/2019	27	0.07	-	-	-	-	5.215
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202	-	7/4/2018	7/3/2019	34	0.09	23.300000	3:53:19 PM	5.1500	5.1629	5.132
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211	-	7/11/2018	7/10/2019	41	0.11	198.451000	3:02:34 PM	5.0300	5.0643	5.070
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220	-	7/18/2018	7/17/2019	48	0.13	0.730000	3:06:48 PM	5.1750	5.0808	5.267
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.750	7/19/2012	7/19/2019	50	0.14	6.200000	3:12:54 PM	5.5500	5.5177	5.645
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239	-	7/25/2018	7/24/2019	55	0.15	0.450000	2:32:27 PM	5.0500	5.0500	5.182
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249	-	8/1/2018	7/31/2019	62	0.17	10.782000	3:07:04 PM	5.1750	5.0527	5.261
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256	-	8/8/2018	8/7/2019	69	0.19	-	-	-	-	5.230
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	76	0.21	7.880000	3:47:03 PM	5.0750	5.0981	5.225
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	82	0.23	174.765000	3:49:08 PM	5.0800	5.0802	5.090
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	90	0.25	704.973000	3:36:17 PM	5.0850	5.1058	5.114
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	92	0.25	-	-	-	-	5.595
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	97	0.27	8.920000	3:50:17 PM	5.1500	5.1500	5.300
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	104	0.29	11.021000	3:20:03 PM	5.1350	5.1364	5.373
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	111	0.30	141.727000	10:37:55 AM	5.1500	5.1500	5.252
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	118	0.32	-	-	-	-	5.523
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	125	0.34	-	-	-	-	5.662
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	132	0.36	21.540000	2:57:38 PM	5.4000	5.4162	5.607
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	139	0.38	0.203000	2:16:39 PM	5.4000	5.4000	5.576
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	146	0.40	42.492000	3:49:32 PM	5.4250	5.4506	5.606
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	153	0.42	47.887000	3:05:03 PM	5.5000	5.4989	5.590
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	160	0.44	-	-	-	-	5.686
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	167	0.46	50.774000	3:56:41 PM	5.5250	5.5049	5.542
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	174	0.48	150.541000	3:40:53 PM	5.5300	5.5128	5.524
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	176	0.48	1,107.000000	3:49:24 PM	5.5200	5.5208	5.525
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	181	0.50	1,002.121500	3:58:00 PM	5.5000	5.5242	5.527
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	188	0.52	148.000000	3:48:14 PM	5.5250	5.5334	5.546
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	195	0.53	216.922000	11:51:55 AM	5.5000	5.5464	5.550
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	223	0.61	77.800000	11:52:45 AM	5.5100	5.5267	5.670
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	227	0.62	12.500000	10:39:45 AM	5.5500	5.5500	5.584
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	230	0.63	6.000000	2:35:20 PM	5.5500	5.5458	5.749
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	237	0.65	500.200000	3:03:47 PM	5.5650	5.6250	5.611
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	244	0.67	-	-	-	-	5.589
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	251	0.69	36.406000	3:46:41 PM	5.5500	5.5924	5.795
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	258	0.71	18.475000	2:56:55 PM	5.6000	5.5631	5.649
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	264	0.72	76.700000	3:58:25 PM	5.5500	5.5489	5.512
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	265	0.73	2.000000	10:58:15 AM	5.6000	5.6000	5.708
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	286	0.78	-	-	-	-	5.784
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	293	0.80	80.940000	3:30:18 PM	5.5750	5.5770	5.607

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 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	300	0.82	-	-	-	-	5.878
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	307	0.84	-	-	-	-	5.893
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	314	0.86	-	-	-	-	5.811
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	317	0.87	30.495000	3:01:07 PM	5.5250	5.4967	5.527
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	335	0.92	1.015000	2:50:34 PM	5.5350	5.5350	5.859
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	342	0.94	-	-	-	-	5.563
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	349	0.96	-	-	-	-	5.840
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	356	0.98	45.340000	3:31:38 PM	5.6000	5.5979	5.686
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	363	0.99	17.199000	3:59:54 PM	5.5250	5.5636	5.563
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	447	1.22	-	-	-	-	5.557
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	448	1.23	61.700000	3:52:06 PM	5.5250	5.5365	5.523
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	475	1.30	-	-	-	-	5.624
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	566	1.55	-	-	-	-	5.648
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	606	1.66	49.400000	2:45:10 PM	5.5475	5.5404	5.504
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	643	1.76	85.000000	3:22:12 PM	5.8500	5.5861	5.505
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	660	1.81	143.280000	3:10:53 PM	5.5350	5.5103	5.492
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	699	1.91	-	-	-	-	5.602
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	745	2.04	146.440000	3:30:56 PM	5.5425	5.5410	5.546
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	874	2.39	58.100000	3:46:50 PM	5.6100	5.5609	5.719
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	909	2.49	-	-	-	-	5.511
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	965	2.64	-	-	-	-	5.549
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	972	2.66	8.430000	10:02:07 AM	5.5250	5.5250	5.543
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	1019	2.79	30.000000	2:17:34 PM	5.6000	5.5400	5.467
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1160	3.18	-	-	-	-	5.760
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1202	3.29	-	-	-	-	5.689
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1236	3.38	-	-	-	-	5.616
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1284	3.52	222.140000	3:29:30 PM	5.5500	5.5637	5.555
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1286	3.52	39.978000	11:38:14 AM	5.5500	5.5500	5.683
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1362	3.73	-	-	-	-	5.738
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1378	3.77	380.125000	3:33:00 PM	5.5600	5.5426	5.530
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1422	3.89	45.510000	3:18:17 PM	5.6250	5.6165	5.648
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1460	4.00	-	-	-	-	5.745
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1538	4.21	23.885000	3:53:35 PM	5.7250	5.6769	5.774
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1607	4.40	-	-	-	-	5.629
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1748	4.79	4,213.710000	3:50:55 PM	5.5600	5.5572	5.559
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1787	4.89	2.000000	3:22:21 PM	5.6250	5.6250	5.550
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1831	5.01	-	-	-	-	5.565
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1894	5.19	-	-	-	-	5.644
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1909	5.23	5.000000	2:41:01 PM	5.6250	5.6250	5.683
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1992	5.45	-	-	-	-	5.641
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2144	5.87	212.000000	3:30:07 PM	5.5850	5.5858	5.592
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2146	5.88	-	-	-	-	5.617

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	2294	6.28	206.810000	3:36:57 PM	5.6150	5.6007	5.634
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2335	6.39	-	-	-	-	5.622
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2375	6.50	-	-	-	-	5.627
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2426	6.64	-	-	-	-	5.629
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2452	6.71	5,054.000000	3:58:20 PM	5.5950	5.5931	5.601
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2670	7.31	9.250000	2:33:15 PM	5.6300	5.6300	5.733
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2700	7.39	0.150000	9:49:15 AM	5.7225	5.7225	5.642
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2748	7.52	1.100000	3:44:27 PM	5.7500	5.7500	5.371
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2832	7.75	-	-	-	-	5.801
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2896	7.93	-	-	-	-	5.736
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	3021	8.27	-	-	-	-	5.628
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3219	8.81	1,555.190000	3:05:18 PM	5.5900	5.5894	5.582
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3476	9.52	-	-	-	-	5.622
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3513	9.62	1,651.700000	3:59:20 PM	5.6050	5.5988	5.602
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	4015	10.99	-	-	-	-	5.620
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4077	11.16	-	-	-	-	5.703
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4259	11.66	-	-	-	-	5.613
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4433	12.14	417.500000	3:55:47 PM	5.6350	5.6228	5.627
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4511	12.35	-	-	-	-	5.640
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4631	12.68	-	-	-	-	5.628
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4659	12.76	21.300000	3:45:24 PM	5.7650	5.7131	5.750
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4869	13.33	-	-	-	-	5.670
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4932	13.50	40.630000	11:02:45 AM	5.7250	5.7250	5.675
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	5044	13.81	5.800000	10:02:42 AM	5.8300	5.8300	5.849
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5638	15.44	-	-	-	-	5.743
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5967	16.34	3.500000	3:04:42 PM	5.7800	5.7800	5.762
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	6044	16.55	61.487000	10:27:12 AM	5.8500	5.8492	5.850
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6332	17.34	176.546000	3:04:51 PM	5.8000	5.8000	5.817
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6563	17.97	-	-	-	-	6.021
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6653	18.22	0.500000	9:32:12 AM	5.6800	5.6800	5.791
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6722	18.40	59.225000	3:34:20 PM	5.8500	5.7638	5.862
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6843	18.74	-	-	-	-	5.867
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7179	19.66	622.400000	2:59:51 PM	5.6050	5.6085	5.607
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7773	21.28	-	-	-	-	5.948