

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 08/14/19	RPTB 0 08/14/19	PIBL1218H265	-	8/15/2018	8/14/2019	6	0.02	-	-	-	-	3.401
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	12	0.03	47.711000	2:29:27 PM	3.2500	3.2586	3.471
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	20	0.06	4.538000	2:27:08 PM	3.2500	3.2500	3.575
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.750	8/30/2012	8/30/2019	22	0.06	-	-	-	-	3.777
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	27	0.07	16.915500	3:10:30 PM	3.3000	3.3044	3.378
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	34	0.09	407.380000	3:41:43 PM	3.3000	3.2965	3.294
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	41	0.11	1,062.900000	3:20:43 PM	3.2750	3.2849	3.313
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	48	0.13	-	-	-	-	3.443
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	55	0.15	1.000000	11:37:35 AM	3.3500	3.3500	3.438
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	62	0.17	32.583000	3:40:55 PM	3.2500	3.2548	3.372
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	69	0.19	3.210000	3:26:07 PM	3.2850	3.3031	3.577
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	76	0.21	83.175000	3:39:54 PM	3.2850	3.2853	4.047
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	83	0.23	40.416000	2:52:50 PM	3.2650	3.2849	3.345
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	90	0.25	226.794000	3:26:01 PM	3.2900	3.2909	3.307
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	97	0.27	313.699000	2:32:28 PM	3.3000	3.3001	3.510
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	104	0.29	3,000.000000	11:14:33 AM	3.2950	3.3558	3.298
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.875	11/22/2012	11/22/2019	106	0.29	2,673.700000	3:53:31 PM	3.7750	3.7463	3.775
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	111	0.30	907.000000	2:06:20 PM	3.2850	3.3545	3.354
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	118	0.32	0.670000	3:41:56 PM	3.3500	3.3437	3.613
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	125	0.34	18.600000	2:59:49 PM	3.4000	3.4000	3.626
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	132	0.36	0.606000	2:40:28 PM	3.4000	3.4000	3.633
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	140	0.38	-	-	-	-	3.606
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	153	0.42	5.825000	2:38:30 PM	3.5750	3.4852	3.718
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.375	1/12/2017	1/12/2020	157	0.43	17.100000	10:48:56 AM	3.7900	3.7900	3.912
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	160	0.44	1.511000	2:37:51 PM	3.4250	3.4250	3.500
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	167	0.46	67.760000	3:54:34 PM	3.4250	3.4434	3.555
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	174	0.48	-	-	-	-	3.743
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	181	0.50	584.444000	3:52:45 PM	3.5000	3.5182	3.525
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	188	0.52	-	-	-	-	3.641
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.750	2/18/2010	2/18/2020	194	0.53	-	-	-	-	3.782
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	195	0.53	-	-	-	-	3.636
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	216	0.59	10.470000	3:32:16 PM	3.5250	3.5463	3.835
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	223	0.61	-	-	-	-	3.625
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	230	0.63	-	-	-	-	3.725
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	237	0.65	5.000000	3:42:04 PM	3.6500	3.6500	3.800
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	244	0.67	-	-	-	-	3.720
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.250	4/11/2017	4/11/2020	247	0.68	960.977000	3:56:46 PM	3.7250	3.7253	3.737
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	265	0.73	-	-	-	-	3.756
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	272	0.75	4.100000	2:02:09 PM	3.5500	3.5500	3.854
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	279	0.76	-	-	-	-	3.735
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	286	0.78	-	-	-	-	3.776
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	293	0.80	-	-	-	-	3.811

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 06/03/20	RPTB 0 06/03/20	PIBL1219F229	-	6/4/2019	6/3/2020	300	0.82	-	-	-	-	3.814
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	307	0.84	200.319000	3:44:59 PM	3.6700	3.6701	3.670
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	314	0.86	77.100000	3:02:57 PM	3.6250	3.6834	3.743
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	321	0.88	2.500000	9:57:05 AM	3.6250	3.6250	3.934
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	335	0.92	2.134000	2:51:26 PM	3.7500	3.7500	3.926
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	349	0.96	22.558000	3:55:45 PM	3.7000	3.7180	3.916
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	363	0.99	390.277000	3:58:26 PM	3.7150	3.7182	3.716
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.250	8/19/2010	8/19/2020	377	1.03	0.300000	9:58:46 AM	3.8550	3.8550	3.813
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.375	8/20/2015	8/20/2020	378	1.04	2.615000	3:39:39 PM	3.8500	3.7919	3.808
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.125	9/16/2010	9/16/2020	405	1.11	5.000000	2:33:57 PM	3.8500	3.8500	3.995
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.875	12/16/2010	12/16/2020	496	1.36	-	-	-	-	3.853
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.250	1/25/2018	1/25/2021	536	1.47	-	-	-	-	3.864
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.375	3/3/2011	3/3/2021	573	1.57	1.600000	3:33:12 PM	3.8200	3.8200	3.794
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.500	3/20/2014	3/20/2021	590	1.62	11.740000	3:31:58 PM	3.8500	3.8500	3.821
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.500	4/28/2011	4/28/2021	629	1.72	50.000000	2:23:29 PM	3.8350	3.8350	3.899
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.875	6/13/2018	6/13/2021	675	1.85	333.425000	3:57:23 PM	3.7500	3.8067	3.805
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.750	10/20/2011	10/20/2021	804	2.20	-	-	-	-	3.951
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.750	11/24/2011	11/24/2021	839	2.30	1.100000	3:26:39 PM	3.8600	3.8600	3.948
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.375	7/19/2011	1/19/2022	895	2.45	20.950000	3:29:40 PM	3.9250	3.9286	4.195
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.000	1/26/2017	1/26/2022	902	2.47	170.000000	3:38:36 PM	3.9000	3.9000	3.900
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.000	3/14/2002	3/14/2022	949	2.60	-	-	-	-	3.995
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.750	7/4/2019	7/4/2022	1061	2.91	262.000000	3:37:19 PM	3.8400	3.8668	3.869
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.875	8/2/2012	8/2/2022	1090	2.98	-	-	-	-	4.057
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.750	9/13/2012	9/13/2022	1132	3.10	-	-	-	-	4.072
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.750	10/17/2002	10/17/2022	1166	3.19	-	-	-	-	4.084
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.625	12/4/2017	12/4/2022	1214	3.32	4,574.470000	3:35:05 PM	4.0600	4.0770	4.064
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.000	12/6/2012	12/6/2022	1216	3.33	-	-	-	-	4.501
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.000	2/20/2003	2/20/2023	1292	3.54	-	-	-	-	4.128
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.500	3/8/2018	3/8/2023	1308	3.58	2.000000	11:46:17 AM	4.0750	4.0750	4.150
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.500	4/21/2016	4/21/2023	1352	3.70	140.100000	3:32:44 PM	4.1000	4.1357	4.150
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.875	5/29/2003	5/29/2023	1390	3.81	-	-	-	-	4.162
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.250	8/15/2013	8/15/2023	1468	4.02	66.616000	3:37:33 PM	4.5000	4.3354	4.394
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.375	10/23/2003	10/23/2023	1537	4.21	-	-	-	-	4.211
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.250	3/12/2019	3/12/2024	1678	4.59	19,723.640000	3:52:07 PM	4.2000	4.2162	4.195
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.500	4/20/2017	4/20/2024	1717	4.70	-	-	-	-	4.321
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.375	6/3/2004	6/3/2024	1761	4.82	-	-	-	-	4.308
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.875	8/5/2004	8/5/2024	1824	4.99	-	-	-	-	4.300
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.125	8/20/2014	8/20/2024	1839	5.04	54.000000	9:36:07 AM	4.3500	4.3500	4.350
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.750	11/11/2004	11/11/2024	1922	5.26	-	-	-	-	4.324
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.750	4/12/2018	4/12/2025	2074	5.68	1,054.000000	3:37:32 PM	4.2650	4.2964	4.255
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.125	4/14/2005	4/14/2025	2076	5.68	-	-	-	-	4.362
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.625	9/9/2015	9/9/2025	2224	6.09	8.542729	2:15:43 PM	4.4000	4.4000	4.488

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 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.125	10/20/2005	10/20/2025	2265	6.20	-	-	-	-	4.403
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.250	11/29/2000	11/29/2025	2305	6.31	-	-	-	-	4.410
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.250	1/19/2006	1/19/2026	2356	6.45	-	-	-	-	4.418
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.250	2/14/2019	2/14/2026	2382	6.52	3,253.800000	3:52:50 PM	4.3200	4.2966	4.274
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.500	9/20/2016	9/20/2026	2600	7.12	2,409.805000	3:33:33 PM	4.6500	4.5495	4.544
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.250	10/20/2011	10/20/2026	2630	7.20	-	-	-	-	4.466
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.000	12/7/2006	12/7/2026	2678	7.33	-	-	-	-	4.462
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.375	3/1/2012	3/1/2027	2762	7.56	-	-	-	-	4.614
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.750	5/4/2017	5/4/2027	2826	7.74	-	-	-	-	4.425
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.625	9/6/2007	9/6/2027	2951	8.08	-	-	-	-	4.485
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.250	3/22/2018	3/22/2028	3149	8.62	1,800.000000	3:35:18 PM	4.4200	4.4346	4.413
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.500	12/4/2008	12/4/2028	3406	9.33	-	-	-	-	4.527
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.875	1/10/2019	1/10/2029	3443	9.43	4,761.600000	3:39:09 PM	4.4050	4.4148	4.402
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.750	5/27/2010	5/27/2030	3945	10.80	-	-	-	-	4.522
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.500	7/28/2005	7/28/2030	4007	10.97	-	-	-	-	4.525
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.250	1/26/2006	1/26/2031	4189	11.47	-	-	-	-	4.539
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.000	7/19/2011	7/19/2031	4363	11.95	731.000000	3:57:49 PM	4.5750	4.5628	4.567
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.375	10/5/2006	10/5/2031	4441	12.16	-	-	-	-	4.559
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.875	2/2/2012	2/2/2032	4561	12.49	1.500000	10:41:51 AM	4.8000	4.8000	4.573
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.875	3/1/2012	3/1/2032	4589	12.56	12.000000	10:57:03 AM	4.7000	4.7000	4.840
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.750	9/27/2012	9/27/2032	4799	13.14	-	-	-	-	4.595
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.500	11/29/2007	11/29/2032	4862	13.31	-	-	-	-	4.664
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.625	3/21/2013	3/21/2033	4974	13.62	-	-	-	-	4.821
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.250	11/5/2009	11/5/2034	5568	15.24	-	-	-	-	4.669
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.000	9/30/2010	9/30/2035	5897	16.15	-	-	-	-	4.699
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.125	12/16/2010	12/16/2035	5974	16.36	922.320827	3:47:03 PM	4.8050	4.8798	4.845
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.625	9/29/2011	9/29/2036	6262	17.14	-	-	-	-	4.797
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.250	5/18/2017	5/18/2037	6493	17.78	-	-	-	-	4.900
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.750	8/16/2012	8/16/2037	6583	18.02	10.000000	2:12:15 PM	4.8250	4.8250	4.760
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.125	10/24/2012	10/24/2037	6652	18.21	102.455000	2:25:39 PM	4.9500	4.8134	4.812
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.500	2/22/2018	2/22/2038	6773	18.54	-	-	-	-	4.929
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.750	1/24/2019	1/24/2039	7109	19.46	1,737.500000	3:37:08 PM	4.7970	4.7968	4.787
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.625	9/9/2015	9/9/2040	7703	21.09	3.000000	10:15:37 AM	4.9400	4.9400	4.980