

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	1	0.00	-	-	-	-	-
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274	-	8/22/2018	8/20/2019	7	0.02	7.501000	3:53:02 PM	3.3250	3.2600	3.435
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283	-	8/29/2018	8/28/2019	15	0.04	22.637000	2:56:07 PM	3.2500	3.2528	3.250
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	8/30/2012	8/30/2019	17	0.05	-	-	-	-	3.765
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291	-	9/5/2018	9/4/2019	22	0.06	2.900000	2:25:07 PM	3.3000	3.3000	3.292
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308	-	9/12/2018	9/11/2019	29	0.08	209.548000	3:56:22 PM	3.2750	3.2837	3.289
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317	-	9/19/2018	9/18/2019	36	0.10	586.046000	3:17:47 PM	3.2750	3.2834	3.301
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019	-	3/27/2019	9/25/2019	43	0.12	300.000000	3:17:48 PM	3.2750	3.2750	3.341
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334	-	10/3/2018	10/2/2019	50	0.14	-	-	-	-	3.345
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343	-	10/10/2018	10/9/2019	57	0.16	83.550000	3:43:54 PM	3.2500	3.2500	3.278
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352	-	10/17/2018	10/16/2019	64	0.18	-	-	-	-	3.441
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361	-	10/24/2018	10/23/2019	71	0.19	1,047.160000	3:49:21 PM	3.4700	3.4617	3.470
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370	-	10/31/2018	10/30/2019	78	0.21	19.596000	3:37:33 PM	3.2900	3.2754	3.350
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387	-	11/7/2018	11/6/2019	85	0.23	445.460000	3:49:43 PM	3.3000	3.2950	3.298
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396	-	11/14/2018	11/13/2019	92	0.25	902.976400	3:47:26 PM	3.2850	3.2999	3.297
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403	-	11/21/2018	11/20/2019	99	0.27	287.806000	3:45:27 PM	3.3000	3.3000	3.300
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11/22/2012	11/22/2019	101	0.28	993.876819	3:49:02 PM	3.7525	3.7526	3.767
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412	-	11/28/2018	11/27/2019	106	0.29	874.030000	3:42:06 PM	3.3300	3.3240	3.315
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420	-	12/5/2018	12/4/2019	113	0.31	-	-	-	-	3.493
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439	-	12/12/2018	12/11/2019	120	0.33	22.560000	2:26:02 PM	3.3000	3.3028	3.504
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025	-	6/19/2019	12/18/2019	127	0.35	-	-	-	-	3.513
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034	-	6/26/2019	12/26/2019	135	0.37	-	-	-	-	3.501
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019	-	1/9/2019	1/8/2020	148	0.41	1.000000	2:46:29 PM	3.3000	3.3000	3.576
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	1/12/2017	1/12/2020	152	0.42	3.000000	2:09:08 PM	3.7900	3.7900	3.713
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028	-	1/16/2019	1/15/2020	155	0.42	606.288000	3:46:05 PM	3.4000	3.4001	3.439
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037	-	1/23/2019	1/22/2020	162	0.44	48.781000	3:44:31 PM	3.4000	3.4222	3.556
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046	-	1/30/2019	1/29/2020	169	0.46	-	-	-	-	3.603
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054	-	2/6/2019	2/5/2020	176	0.48	562.409000	3:58:26 PM	3.5000	3.4748	3.488
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063	-	2/13/2019	2/12/2020	183	0.50	-	-	-	-	3.551
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	2/18/2010	2/18/2020	189	0.52	-	-	-	-	3.766
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072	-	2/20/2019	2/19/2020	190	0.52	-	-	-	-	3.551
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106	-	3/13/2019	3/11/2020	211	0.58	102.350000	3:47:33 PM	3.5250	3.5238	3.525
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115	-	3/20/2019	3/18/2020	218	0.60	30.508000	3:17:06 PM	3.5250	3.5250	3.625
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124	-	3/27/2019	3/25/2020	225	0.62	-	-	-	-	3.663
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132	-	4/3/2019	4/1/2020	232	0.64	-	-	-	-	3.743
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141	-	4/10/2019	4/8/2020	239	0.65	-	-	-	-	3.620
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	4/11/2017	4/11/2020	242	0.66	24.300000	3:35:47 PM	3.8000	3.7432	3.788
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178	-	4/30/2019	4/29/2020	260	0.71	-	-	-	-	3.649
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186	-	5/8/2019	5/6/2020	267	0.73	-	-	-	-	3.711
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195	-	5/15/2019	5/13/2020	274	0.75	-	-	-	-	3.735
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202	-	5/22/2019	5/20/2020	281	0.77	-	-	-	-	3.672
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211	-	5/29/2019	5/27/2020	288	0.79	350.000000	3:51:52 PM	3.6800	3.6693	3.668

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	295	0.81	-	-	-	-	3.699
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238	-	6/11/2019	6/10/2020	302	0.83	-	-	-	-	3.670
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247	-	6/19/2019	6/17/2020	309	0.85	49.325000	3:42:59 PM	3.5750	3.5734	3.743
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256	-	6/26/2019	6/24/2020	316	0.87	524.640000	3:26:07 PM	3.6025	3.6010	3.602
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264	-	7/10/2019	7/8/2020	330	0.90	3.100000	2:26:33 PM	3.6950	3.6950	3.675
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273	-	7/24/2019	7/22/2020	344	0.94	14.025000	3:44:02 PM	3.6750	3.6780	3.737
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281	-	8/7/2019	8/5/2020	358	0.98	706.665000	3:50:58 PM	3.6750	3.6697	3.686
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	8/19/2010	8/19/2020	372	1.02	-	-	-	-	3.782
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	8/20/2015	8/20/2020	373	1.02	-	-	-	-	3.793
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	9/16/2010	9/16/2020	400	1.10	-	-	-	-	3.892
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	491	1.34	-	-	-	-	3.803
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	531	1.45	1.600000	10:05:01 AM	3.8475	3.8475	3.786
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	568	1.56	2.000000	11:21:11 AM	3.7500	3.7500	3.764
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	585	1.60	9.900000	3:24:49 PM	3.7975	3.8008	3.823
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	624	1.71	200.000000	11:09:04 AM	3.7100	3.7100	3.783
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	670	1.83	50.500000	3:50:14 PM	3.8400	3.7656	3.837
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	799	2.19	0.250000	2:25:07 PM	3.8750	3.8750	3.851
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	834	2.28	1.000000	3:11:11 PM	3.9075	3.9075	3.938
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	890	2.44	4.140000	3:11:59 PM	3.9150	3.8678	4.006
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	897	2.46	4.928000	3:12:15 PM	3.8900	3.8865	3.868
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	944	2.59	-	-	-	-	3.870
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	1056	2.89	320.000000	2:24:49 PM	3.8450	3.8450	3.816
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	1085	2.97	-	-	-	-	3.899
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	1127	3.09	-	-	-	-	3.907
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	1161	3.18	-	-	-	-	3.913
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	1209	3.31	90.990000	3:34:53 PM	3.9500	3.8735	3.899
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	1211	3.32	383.000000	3:26:18 PM	3.9300	3.8112	3.800
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	1287	3.52	-	-	-	-	3.935
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	1303	3.57	29.309200	2:51:11 PM	3.9500	3.9000	4.045
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	1347	3.69	130.660000	3:09:09 PM	3.9350	3.9212	3.918
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	1385	3.79	-	-	-	-	3.952
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	1463	4.01	54.230000	2:28:04 PM	4.0500	3.9583	3.994
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1532	4.19	-	-	-	-	3.979
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1673	4.58	13,176.530000	3:59:41 PM	3.9800	3.9315	3.980
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1712	4.69	100.000000	11:36:10 AM	3.9900	3.9900	3.990
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1756	4.81	-	-	-	-	4.036
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1819	4.98	-	-	-	-	4.031
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1834	5.02	21.428107	3:52:41 PM	4.1250	4.0973	4.161
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1917	5.25	-	-	-	-	4.050
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	2069	5.67	450.000000	3:46:24 PM	4.0000	3.9850	3.986
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	2071	5.67	-	-	-	-	4.079
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	2219	6.08	250.805665	2:51:00 PM	4.2000	4.1998	4.200

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	12.1250	10/20/2005	10/20/2025	2260	6.19	-	-	-	-	4.115
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	2300	6.30	-	-	-	-	4.122
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	2351	6.44	9.000000	11:57:17 AM	4.0750	4.0750	4.132
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	2377	6.51	4,500.000000	3:52:53 PM	4.0000	3.9714	3.991
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2595	7.11	2.000000	3:52:55 PM	4.1750	4.1963	4.338
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2625	7.19	0.116000	9:56:29 AM	4.1850	4.1850	4.188
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2673	7.32	-	-	-	-	4.191
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2757	7.55	-	-	-	-	4.297
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2821	7.72	-	-	-	-	4.425
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2946	8.07	-	-	-	-	4.236
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	3144	8.61	3,005.000000	3:58:34 PM	4.2300	4.1961	4.212
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	3401	9.31	-	-	-	-	4.301
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	3438	9.41	11,789.242000	3:58:38 PM	4.2400	4.2007	4.240
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3940	10.79	0.174000	9:55:57 AM	4.4200	4.4200	4.319
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	4002	10.96	-	-	-	-	4.322
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	4184	11.46	-	-	-	-	4.333
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	4358	11.93	357.000000	11:59:32 AM	4.3300	4.3174	4.325
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	4436	12.15	-	-	-	-	4.350
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4556	12.47	23.700000	11:34:52 AM	4.4500	4.4500	4.360
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4584	12.55	39.000000	11:35:45 AM	4.5000	4.5000	4.839
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4794	13.13	-	-	-	-	4.379
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4857	13.30	46.670000	3:51:23 PM	4.4250	4.4250	4.423
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4969	13.60	14.000000	3:51:22 PM	4.6250	4.6179	4.822
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5563	15.23	-	-	-	-	4.458
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5892	16.13	-	-	-	-	4.495
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5969	16.34	7.000000	10:13:27 AM	4.6750	4.6750	4.844
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	6257	17.13	-	-	-	-	4.575
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6488	17.76	45.000000	3:51:19 PM	4.7000	4.6423	4.900
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6578	18.01	100.000000	11:38:50 AM	4.6250	4.6250	4.860
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6647	18.20	38.800000	11:39:05 AM	4.6250	4.6250	4.803
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6768	18.53	-	-	-	-	4.954
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	7104	19.45	626.113335	3:57:48 PM	4.6250	4.5984	4.608
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7698	21.08	96.253000	2:00:37 PM	4.6500	4.6565	4.886