

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPG5 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	12/16/2010	12/16/2020	7	0.02	-	-	-	-	1.293
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158	-	6/17/2020	12/16/2020	7	0.02	7.100000	2:22:27 PM	0.9500	0.9500	0.983
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167	-	6/24/2020	12/23/2020	14	0.04	2.000000	11:12:50 AM	0.7500	0.7500	0.985
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175	-	7/1/2020	12/29/2020	20	0.06	9.000000	10:49:37 AM	0.8000	0.8000	0.986
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017	-	1/8/2020	1/6/2021	28	0.08	19.970000	2:31:39 PM	1.0400	0.9275	1.172
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026	-	1/15/2020	1/13/2021	35	0.10	499.070000	11:50:49 AM	1.0150	1.0136	1.015
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035	-	1/22/2020	1/20/2021	42	0.12	100.864600	3:57:01 PM	1.0100	1.0142	1.015
RPG5 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	1/25/2018	1/25/2021	47	0.13	401.000000	2:48:20 PM	1.3250	1.3300	1.330
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044	-	1/29/2020	1/27/2021	49	0.13	-	-	-	-	1.006
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052	-	2/5/2020	2/3/2021	56	0.15	6.158000	3:41:09 PM	0.9500	0.9500	0.989
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061	-	2/12/2020	2/10/2021	63	0.17	377.944000	2:43:36 PM	1.0165	1.0148	1.018
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070	-	2/19/2020	2/17/2021	70	0.19	109.600000	3:30:03 PM	1.0250	1.0107	1.021
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089	-	2/26/2020	2/24/2021	77	0.21	111.214000	2:33:52 PM	1.0150	1.0163	1.019
RPG5 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	3/3/2011	3/3/2021	84	0.23	0.500000	3:00:41 PM	1.3250	1.3250	1.200
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097	-	3/4/2020	3/3/2021	84	0.23	330.116000	2:13:50 PM	1.0175	1.0177	1.016
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104	-	3/11/2020	3/10/2021	91	0.25	660.328000	3:52:17 PM	1.0275	1.0250	1.022
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113	-	3/18/2020	3/17/2021	98	0.27	4.000000	11:18:34 AM	1.0200	1.0200	1.124
RPG5 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	3/20/2014	3/20/2021	101	0.28	32.010000	3:10:53 PM	1.4200	1.4000	1.239
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182	-	9/23/2020	3/24/2021	105	0.29	2.005000	2:48:32 PM	1.0500	1.0500	1.170
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191	-	9/30/2020	3/31/2021	112	0.31	-	-	-	-	1.185
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149	-	4/8/2020	4/7/2021	119	0.33	-	-	-	-	1.300
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158	-	4/15/2020	4/14/2021	126	0.35	0.500000	10:47:11 AM	1.1500	1.1500	1.294
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167	-	4/22/2020	4/21/2021	133	0.36	94.403000	3:21:34 PM	1.2500	1.2500	1.325
RPG5 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	140	0.38	-	-	-	-	1.430
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	140	0.38	163.985300	3:25:03 PM	1.3850	1.3778	1.389
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	147	0.40	238.720100	3:18:15 PM	1.4000	1.3507	1.391
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	154	0.42	16.225000	3:21:11 PM	1.3875	1.3823	1.404
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	161	0.44	43.369000	3:13:09 PM	1.3900	1.3929	1.405
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	168	0.46	276.902000	3:25:48 PM	1.3925	1.3875	1.393
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	175	0.48	211.873000	3:17:56 PM	1.3850	1.3850	1.391
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	182	0.50	913.494000	3:52:03 PM	1.3900	1.3879	1.391
RPG5 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	186	0.51	121.730000	3:59:08 PM	1.6250	1.5874	1.617
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	189	0.52	20.397000	2:34:57 PM	1.3950	1.3995	1.494
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	196	0.54	-	-	-	-	1.484

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RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	203	0.56	0.200000	2:21:16 PM	1.4500	1.4500	1.710
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	210	0.58	2.500000	11:59:40 AM	1.4200	1.4200	1.492
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	217	0.59	-	-	-	-	1.503
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	224	0.61	83.400000	11:06:23 AM	1.5000	1.5000	1.524
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	231	0.63	1.150000	2:24:54 PM	1.5250	1.5250	1.526
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	238	0.65	0.033000	3:27:49 PM	1.5600	1.5600	1.539
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	245	0.67	-	-	-	-	1.550
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	252	0.69	50.000000	2:37:03 PM	1.5250	1.5250	1.557
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	259	0.71	-	-	-	-	1.573
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	266	0.73	1.220000	11:45:31 AM	1.6000	1.6000	1.583
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	273	0.75	-	-	-	-	1.594
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	287	0.79	-	-	-	-	1.620
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	294	0.81	-	-	-	-	1.629
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	301	0.82	8.000000	11:23:13 AM	1.6000	1.6000	1.664
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	308	0.84	3.000000	11:07:05 AM	1.6400	1.6400	1.653
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	315	0.86	1.500000	2:44:35 PM	1.6500	1.6433	1.473
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	315	0.86	-	-	-	-	1.637
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	322	0.88	-	-	-	-	1.664
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	329	0.90	101.417100	10:10:26 AM	1.6910	1.7097	1.693
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	336	0.92	202.830000	11:28:33 AM	1.7230	1.7229	1.708
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	343	0.94	23.148000	2:36:23 PM	1.7000	1.6922	1.688
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	350	0.96	1.010000	2:46:57 PM	1.7000	1.7000	1.621
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	350	0.96	581.514300	3:27:28 PM	1.5500	1.6988	1.695
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	357	0.98	2606.822000	3:39:26 PM	1.6950	1.6990	1.698
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	363	0.99	402.257000	3:28:25 PM	1.6925	1.6923	1.702
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	406	1.11	10.000000	2:34:38 PM	1.7280	1.7108	1.662
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	413	1.13	569.000000	11:37:03 AM	1.7350	1.7348	1.718
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	460	1.26	10.000000	3:57:42 PM	1.7525	1.7525	1.750
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	572	1.57	307.030000	11:55:29 AM	1.8000	1.8018	1.784
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	601	1.65	-	-	-	-	1.869
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	643	1.76	-	-	-	-	1.905
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	677	1.85	-	-	-	-	1.934
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	725	1.99	111.970000	3:20:04 PM	1.9200	1.9068	1.911
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	727	1.99	272.000000	10:07:51 AM	2.0000	2.0000	1.997

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RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	794	2.17	943.315500	3:58:51 PM	2.0200	2.0088	2.010
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	803	2.20	-	-	-	-	2.031
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	819	2.24	134.500000	2:20:32 PM	2.0000	2.0093	2.067
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	863	2.36	21.540000	3:39:09 PM	2.0750	2.0958	2.104
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	901	2.47	-	-	-	-	2.100
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	979	2.68	384.185500	3:56:47 PM	2.3100	2.3386	2.358
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	1,005	2.75	4949.705000	3:59:05 PM	2.1300	2.1467	2.131
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	1,048	2.87	-	-	-	-	2.205
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,189	3.26	586.500000	3:18:39 PM	2.1550	2.1655	2.167
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,228	3.36	5.000000	2:18:24 PM	2.4000	2.4400	2.319
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,272	3.48	-	-	-	-	2.346
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,335	3.66	-	-	-	-	2.385
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,350	3.70	0.020000	3:17:27 PM	2.4500	2.4500	2.439
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,408	3.86	2.220000	3:17:04 PM	2.3000	2.3198	2.325
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,433	3.92	-	-	-	-	2.441
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,585	4.34	55.110000	3:10:46 PM	2.5200	2.5561	2.537
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,587	4.35	-	-	-	-	2.523
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,707	4.67	2055.930000	3:20:14 PM	2.6625	2.6730	2.664
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,735	4.75	1393.600000	3:37:56 PM	2.7000	2.7266	2.728
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,776	4.86	-	-	-	-	2.616
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,816	4.97	-	-	-	-	2.636
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,867	5.11	-	-	-	-	2.655
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,893	5.18	1014.510000	3:52:15 PM	2.7095	2.7198	2.735
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	2,111	5.78	3.200000	3:53:47 PM	3.0000	3.0000	2.763
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,141	5.86	-	-	-	-	2.785
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,189	5.99	-	-	-	-	2.768
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,273	6.22	-	-	-	-	2.787
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,337	6.40	-	-	-	-	2.811
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,462	6.74	-	-	-	-	2.832
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,660	7.28	-	-	-	-	2.895
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,917	7.99	-	-	-	-	2.886
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,954	8.09	558.630000	3:13:45 PM	2.8675	2.8809	2.876
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,456	9.46	0.500000	11:13:43 AM	3.0500	3.0500	2.987
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,499	9.58	10.291000	11:24:14 AM	2.7500	2.7500	2.915

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RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,518	9.63	-	-	-	-	2.996
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,700	10.13	-	-	-	-	3.026
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,874	10.61	201.000000	3:58:52 PM	3.0700	3.0777	3.077
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,952	10.82	-	-	-	-	3.077
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	4,072	11.15	0.350000	10:08:06 AM	3.3500	3.3500	3.109
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	4,100	11.23	-	-	-	-	3.168
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,310	11.80	-	-	-	-	3.191
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,373	11.97	-	-	-	-	3.213
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,485	12.28	3.500000	2:01:11 PM	3.6000	3.6157	3.450
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	5,079	13.91	-	-	-	-	3.486
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,408	14.81	-	-	-	-	3.611
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,485	15.02	-	-	-	-	3.928
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,773	15.81	-	-	-	-	3.744
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	6,004	16.44	-	-	-	-	3.866
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	6,094	16.68	-	-	-	-	3.843
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,163	16.87	1161.360000	10:18:37 AM	3.8871	3.8897	3.888
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,284	17.21	-	-	-	-	3.882
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,620	18.13	50.000000	10:51:23 AM	3.8984	3.8984	3.881
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,214	19.75	0.800000	3:00:20 PM	3.9000	3.9000	3.961