

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPG 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	4/28/2011	4/28/2021	7	0.02	-	-	-	-	0.9563
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	7	0.02	-	-	-	-	1.1281
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	14	0.04	3.000600	11:30:42 AM	0.8000	0.8000	1.2209
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	21	0.06	22.500400	2:38:54 PM	1.1500	1.1802	1.3791
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	28	0.08	2.010000	11:39:50 AM	1.0500	1.0500	1.2037
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	35	0.10	35.392000	3:39:19 PM	1.2650	1.2194	1.2650
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	42	0.12	225.211000	3:16:15 PM	1.2000	1.2480	1.2761
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	49	0.13	15.205000	11:12:59 AM	1.2500	1.2582	1.2585
RPG 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	53	0.15	47.500000	3:43:54 PM	1.3000	1.2888	1.2234
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	56	0.15	13.010000	11:15:28 AM	1.3250	1.3250	1.2767
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	63	0.17	6.520000	3:32:12 PM	1.3250	1.2617	1.2373
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	70	0.19	159.375000	3:16:13 PM	1.3000	1.3133	1.3187
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	77	0.21	28.970000	2:42:24 PM	1.3250	1.3250	1.3363
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	84	0.23	15.359000	3:36:46 PM	1.3300	1.3284	1.3360
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	91	0.25	1681.435000	3:30:56 PM	1.3400	1.3425	1.3353
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	98	0.27	-	-	-	-	1.3607
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	105	0.29	0.100000	2:39:53 PM	1.3500	1.3500	1.3757
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	112	0.31	38.661000	2:11:47 PM	1.3500	1.3541	1.6212
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	119	0.33	44.846000	10:44:37 AM	1.4875	1.4875	1.3435
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	126	0.35	55.639000	3:39:49 PM	1.5750	1.4477	1.4388
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	133	0.36	-	-	-	-	1.4537
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	140	0.38	324.160000	3:53:36 PM	1.5350	1.5382	1.5281
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	147	0.40	-	-	-	-	1.5091
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	154	0.42	-	-	-	-	1.5187
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	161	0.44	99.780000	3:38:22 PM	1.7000	1.6601	1.6442
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	168	0.46	898.523000	3:27:11 PM	1.6650	1.6753	1.6589
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	175	0.48	1422.521400	3:12:29 PM	1.6950	1.6961	1.6927
RPG 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	182	0.50	-	-	-	-	1.7630
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	182	0.50	1315.804000	3:26:34 PM	1.6850	1.6934	1.6956
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	189	0.52	-	-	-	-	1.5888
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	196	0.54	-	-	-	-	1.5871
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	203	0.56	71.500000	3:42:51 PM	1.7000	1.7283	1.6145
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	210	0.58	-	-	-	-	1.5590
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	217	0.59	2.000000	3:42:31 PM	1.6750	1.6750	1.6454

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RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	217	0.59	-	-	-	-	1.6117
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	224	0.61	-	-	-	-	1.6970
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	230	0.63	-	-	-	-	1.6998
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	238	0.65	-	-	-	-	1.6985
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	259	0.71	0.800000	10:20:49 AM	1.8250	1.8250	1.7408
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	266	0.73	18.392000	11:40:37 AM	1.7000	1.7163	1.6309
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	273	0.75	290.000000	11:23:02 AM	1.8000	1.7741	1.8000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	273	0.75	51.200000	11:24:48 AM	1.8000	1.7023	1.7157
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	280	0.77	34.200000	-	-	-	1.6680
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	280	0.77	1.911000	3:31:57 PM	1.7000	1.7000	1.7400
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	287	0.79	-	-	-	-	1.8200
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	294	0.81	-	-	-	-	1.9413
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	301	0.82	-	-	-	-	1.7804
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	308	0.84	-	-	-	-	1.8087
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	315	0.86	-	-	-	-	1.8115
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	322	0.88	-	-	-	-	1.8388
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	327	0.90	-	-	-	-	1.8797
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	329	0.90	-	-	-	-	1.8451
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	336	0.92	-	-	-	-	1.8545
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	343	0.94	-	-	-	-	1.8660
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	350	0.96	10.120000	2:07:27 PM	1.8400	1.8400	1.8847
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	357	0.98	106.273000	10:58:29 AM	1.8300	1.8332	1.8774
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	364	1.00	1084.318000	3:21:21 PM	1.8850	1.8830	1.8850
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	439	1.20	1.900000	3:50:51 PM	2.0250	2.0250	2.0162
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	468	1.28	-	-	-	-	2.0655
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	510	1.40	-	-	-	-	2.1126
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	544	1.49	-	-	-	-	2.1605
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	592	1.62	6.030000	2:41:45 PM	2.2700	2.2740	2.2561
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	594	1.63	-	-	-	-	2.3090
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	661	1.81	371.800000	2:41:12 PM	2.2350	2.2049	2.3000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	670	1.83	-	-	-	-	2.3180
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	686	1.88	884.300000	3:28:54 PM	2.3000	2.3265	2.3351
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	730	2.00	4.600000	2:46:56 PM	2.4000	2.4000	2.3749
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	768	2.10	-	-	-	-	2.4212

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	846	2.32	3.000000	11:04:45 AM	2.7000	2.6333	2.7541
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	872	2.39	18.078939	3:53:31 PM	2.5750	2.5750	2.6801
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	915	2.51	280.000000	3:43:11 PM	2.7500	2.7500	2.7500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,053	2.88	1071.970000	3:35:56 PM	2.5900	2.5955	2.5913
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,056	2.89	1331.865000	3:54:43 PM	2.6500	2.6859	2.6582
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,095	3.00	25.000000	3:44:01 PM	2.7750	2.7300	2.7809
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,139	3.12	80.000000	11:08:18 AM	2.7750	2.7750	2.8931
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,202	3.29	305.000000	3:52:33 PM	3.0000	2.8775	2.9632
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,217	3.33	57.000000	2:38:24 PM	2.9200	2.9104	2.9294
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,275	3.49	618.912000	2:28:32 PM	2.9000	2.9016	2.9081
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,300	3.56	50.000000	3:53:12 PM	3.0000	3.0000	2.8622
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,452	3.98	1.500000	2:55:21 PM	2.9750	2.9633	2.9849
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,454	3.98	-	-	-	-	2.9697
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,574	4.31	940.661500	3:37:01 PM	2.9000	2.8783	2.8742
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,602	4.39	813.000000	3:27:40 PM	2.9000	2.9354	2.9351
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,643	4.50	-	-	-	-	3.0899
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,683	4.61	-	-	-	-	3.1149
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,734	4.75	-	-	-	-	3.1465
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,760	4.82	245.010000	3:08:52 PM	3.1900	3.1834	3.1955
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,813	4.96	4350.350000	3:43:12 PM	3.1950	3.1838	3.1950
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,978	5.42	1.000000	2:09:04 PM	3.3500	3.3500	3.3999
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,008	5.50	5.900000	2:34:42 PM	3.5000	3.5000	3.3020
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,056	5.63	-	-	-	-	3.3411
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,140	5.86	-	-	-	-	3.3910
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,204	6.03	3310.000000	3:40:25 PM	3.4000	3.3966	3.4050
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,329	6.38	-	-	-	-	3.4983
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,527	6.92	-	-	-	-	3.7334
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,558	7.00	6021.029400	3:56:06 PM	3.5800	3.5719	3.5638
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,784	7.62	10.000000	10:12:09 AM	4.1070	4.1070	4.0555
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,821	7.72	300.000000	2:06:30 PM	3.6750	3.7000	3.6883
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,323	9.10	-	-	-	-	4.1424
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,366	9.22	2800.020000	3:41:35 PM	3.7500	3.7829	3.7380
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,385	9.27	-	-	-	-	4.0467
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,567	9.77	-	-	-	-	4.1436

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,741	10.24	-	-	-	-	4.0961
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,819	10.46	-	-	-	-	4.2778
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,939	10.78	-	-	-	-	4.3870
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,967	10.86	5.000000	2:45:05 PM	4.4500	4.4530	4.5832
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,177	11.44	-	-	-	-	4.4601
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,240	11.61	0.150000	11:14:56 AM	4.4000	4.4000	4.6797
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,352	11.92	-	-	-	-	4.5414
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,946	13.54	-	-	-	-	4.7838
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,275	14.44	-	-	-	-	4.8817
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,352	14.65	4.256000	3:07:30 PM	4.8500	4.8998	4.8717
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,640	15.44	-	-	-	-	4.9433
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,871	16.07	-	-	-	-	4.9609
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,961	16.32	12.000000	11:31:57 AM	4.8050	4.8050	4.9673
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,030	16.51	11.200000	2:27:46 PM	4.9300	4.9321	5.0202
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,151	16.84	-	-	-	-	4.9810
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,487	17.76	50.000000	10:11:55 AM	4.9000	4.9000	4.9738
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,081	19.39	2.500000	2:36:08 PM	4.8000	4.8000	4.9636