

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	1	0.00	-	-	-	-	-
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176	-	4/29/2020	4/28/2021	1	0.00	-	-	-	-	-
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184	-	5/6/2020	5/5/2021	8	0.02	1.100000	10:28:20 AM	1.1500	1.1500	1.2100
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	15	0.04	36.139000	2:26:26 PM	1.1250	1.1483	1.2054
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	22	0.06	470.000000	2:00:37 PM	1.2000	1.2000	1.2032
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	29	0.08	723.976000	3:32:13 PM	1.1500	1.2018	1.2049
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	36	0.10	1.002000	2:53:30 PM	1.2500	1.2500	1.2761
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	43	0.12	747.962000	3:48:32 PM	1.2500	1.2516	1.2364
RPG 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	47	0.13	112.600000	10:43:45 AM	1.4750	1.2976	1.2839
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	50	0.14	517.777000	2:29:46 PM	1.2600	1.2362	1.2764
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	57	0.16	-	-	-	-	1.2590
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	64	0.18	1737.372000	3:19:11 PM	1.3450	1.3060	1.3158
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	71	0.19	118.261000	3:12:39 PM	1.3250	1.3421	1.3409
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	78	0.21	372.856000	2:55:42 PM	1.3250	1.3290	1.3328
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	85	0.23	422.422000	2:47:10 PM	1.3400	1.3432	1.3431
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	92	0.25	1271.140000	3:27:55 PM	1.3400	1.3376	1.3394
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	99	0.27	602.850000	10:26:54 AM	1.4050	1.4050	1.4050
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	106	0.29	-	-	-	-	1.3932
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	113	0.31	248.296000	2:45:09 PM	1.3500	1.4610	1.4676
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	120	0.33	8.003000	3:07:48 PM	1.3500	1.3893	1.4409
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	127	0.35	-	-	-	-	1.4880
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	134	0.37	2.042000	11:43:50 AM	1.3750	1.3750	1.5450
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	141	0.39	-	-	-	-	1.5410
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	148	0.41	-	-	-	-	1.5575
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	155	0.42	25.668000	2:08:24 PM	1.5000	1.6105	1.6581
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	162	0.44	423.808500	2:14:14 PM	1.6655	1.6897	1.6751
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	169	0.46	24.828000	3:01:40 PM	1.6100	1.6486	1.6935
RPG 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	176	0.48	-	-	-	-	1.5722
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	176	0.48	1.378000	2:26:52 PM	1.6250	1.6250	1.6863
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	183	0.50	2082.112000	3:35:07 PM	1.6655	1.6692	1.6696
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	190	0.52	-	-	-	-	1.6586
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	197	0.54	-	-	-	-	1.6767
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	204	0.56	34.300000	10:48:24 AM	1.7000	1.7000	1.6490
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	211	0.58	-	-	-	-	1.5670

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RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	211	0.58	-	-	-	-	1.6811
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	218	0.60	-	-	-	-	1.7311
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	224	0.61	-	-	-	-	1.7352
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	232	0.64	-	-	-	-	1.7379
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	253	0.69	-	-	-	-	1.7701
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	260	0.71	48.541000	3:04:59 PM	1.7850	1.7297	1.8250
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	267	0.73	69.000000	2:24:17 PM	1.7100	1.7100	1.7020
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	267	0.73	5.080000	11:28:27 AM	1.7000	1.7000	1.7000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	274	0.75	17.000000	11:30:36 AM	1.6500	1.6500	1.6425
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	274	0.75	-	-	-	-	1.7419
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	281	0.77	300.000000	3:14:04 PM	1.8000	1.8050	1.8150
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	288	0.79	1500.190000	3:58:42 PM	1.8200	1.8167	1.8945
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	295	0.81	1.819000	2:09:34 PM	1.8000	1.8000	1.8069
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	302	0.83	-	-	-	-	1.8246
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	309	0.85	-	-	-	-	1.8282
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	316	0.87	-	-	-	-	1.8453
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	321	0.88	-	-	-	-	1.8284
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	323	0.88	-	-	-	-	1.8508
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	330	0.90	249.020000	3:33:14 PM	1.8350	1.8352	1.8350
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	337	0.92	303.813000	3:33:51 PM	1.8350	1.8329	1.8367
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	344	0.94	155.000000	3:39:09 PM	1.8500	1.8500	1.8633
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	351	0.96	62.000000	10:54:14 AM	1.8800	1.8800	1.8731
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	358	0.98	599.239000	3:39:05 PM	1.8500	1.8567	1.8747
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	365	1.00	2593.216000	3:24:20 PM	1.8650	1.8665	1.8740
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	433	1.19	14.000000	2:34:35 PM	1.9400	1.9400	1.9964
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	462	1.27	-	-	-	-	2.0179
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	504	1.38	-	-	-	-	2.0679
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	538	1.47	-	-	-	-	2.1137
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	586	1.60	4.600000	2:42:53 PM	2.2500	2.2065	2.1870
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	588	1.61	-	-	-	-	2.2242
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	655	1.79	705.000000	3:53:11 PM	2.3400	2.3406	2.3376
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	664	1.82	-	-	-	-	2.2725
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	680	1.86	-	-	-	-	2.2846
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	724	1.98	500.000000	11:55:32 AM	2.3825	2.3813	2.3724

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RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	762	2.09	-	-	-	-	2.3835
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	840	2.30	16.500000	3:23:27 PM	2.6500	2.6679	2.6182
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	866	2.37	-	-	-	-	2.5847
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	909	2.49	-	-	-	-	2.7058
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,047	2.87	1443.505000	3:34:49 PM	2.6000	2.5850	2.6033
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,050	2.88	39.845000	3:08:36 PM	2.6300	2.6187	2.6475
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,089	2.98	-	-	-	-	2.7106
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,133	3.10	-	-	-	-	2.8225
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,196	3.27	400.000000	2:30:02 PM	2.8250	2.8275	2.8256
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,211	3.32	149.045000	3:05:15 PM	2.8850	2.8850	2.8968
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,269	3.47	730.000000	3:24:34 PM	2.9000	2.9000	2.8936
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,294	3.54	-	-	-	-	2.8612
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,446	3.96	1001.000000	11:50:23 AM	2.9930	2.9925	2.9957
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,448	3.96	-	-	-	-	3.0410
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,568	4.29	476.026000	3:01:54 PM	2.9000	2.8760	2.8804
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,596	4.37	2.000000	2:37:52 PM	2.9500	2.9500	2.9715
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,637	4.48	-	-	-	-	3.1070
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,677	4.59	-	-	-	-	3.1334
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,728	4.73	-	-	-	-	3.1670
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,754	4.80	23.600000	10:47:54 AM	3.2300	3.2103	3.2184
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,807	4.95	279.787000	2:29:47 PM	3.2500	3.2681	3.2730
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,972	5.40	2.400000	2:24:52 PM	3.3750	3.3958	3.3996
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	2,002	5.48	1.000000	11:45:24 AM	3.7500	3.7500	3.3279
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,050	5.61	-	-	-	-	3.3615
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,134	5.84	-	-	-	-	3.4100
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,198	6.02	-	-	-	-	3.4547
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,323	6.36	-	-	-	-	3.5223
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,521	6.90	92.200000	11:39:52 AM	3.7000	3.7220	3.6876
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,552	6.99	987.102000	3:59:58 PM	3.6500	3.6238	3.6500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,778	7.61	-	-	-	-	3.9445
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,815	7.71	238.400000	11:27:52 AM	3.6610	3.6611	3.6947
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,317	9.08	-	-	-	-	4.0636
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,360	9.20	1.000000	11:21:04 AM	3.8000	3.8000	3.8159
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,379	9.25	-	-	-	-	4.0084

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RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,561	9.75	-	-	-	-	4.1043
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,735	10.23	882.700000	3:46:20 PM	3.9950	4.0009	4.0048
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,813	10.44	-	-	-	-	4.1834
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,933	10.77	-	-	-	-	4.3420
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,961	10.85	4.699000	2:33:25 PM	4.7500	4.7500	4.5318
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,171	11.42	-	-	-	-	4.4514
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,234	11.59	-	-	-	-	4.5344
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,346	11.90	100.000000	11:58:13 AM	4.7000	4.7000	4.7000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,940	13.53	-	-	-	-	4.7967
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,269	14.43	-	-	-	-	4.9457
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,346	14.64	50.000000	11:54:51 AM	4.9250	4.9250	4.9250
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,634	15.43	-	-	-	-	5.0246
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,865	16.06	-	-	-	-	5.1621
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,955	16.30	-	-	-	-	5.0271
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,024	16.49	3.422000	2:38:38 PM	4.9250	4.9404	5.0437
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,145	16.82	-	-	-	-	5.0000
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,481	17.74	129.000000	2:43:31 PM	4.7750	4.8058	4.8287
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,075	19.37	-	-	-	-	4.8409