

TBILL 04.21.10	PIBL1209D080	7M		209	0.57	4/21/2010	13.688000	4.0900	11:54:15 AM	4.0457	5.1250	4.0900	4.0000	4.1250	4.0000	4.0900
FXTN 10-18	PIBD1010D188	7M	13.8750	215	0.59	4/27/2010										
TBILL 05.05.10	PIBL1209E098	8M		223	0.61	5/5/2010	500.000000	4.5750	8:53:45 AM	4.5750	5.1250	4.1000	4.5750	4.5750	4.5750	4.5750
FXTN 07-34	PIBD0710E348	8M	11.8750	226	0.62	5/8/2010						4.0000				
TBILL 05.19.10	PIBL1209E106	8M		237	0.65	5/19/2010	10.111300	4.4000	10:09:42 AM	4.4000	5.1250	4.1500	4.4000	4.4000	4.4000	4.4000
FXTN 10-19	PIBD1010E196	8M	14.2500	243	0.67	5/25/2010										
TEBD 10-19	TEBD1010E196	8M	14.2500	243	0.67	5/25/2010										
TBILL 06.02.10	PIBL1209F113	9M		251	0.69	6/2/2010	18.364000	4.2250	11:02:23 AM	4.2232	5.1250	4.2250	4.2250	4.2250	4.2000	4.2250
FXTN 10-20	PIBD1010F202	9M	14.1250	271	0.74	6/22/2010										
TEBD 10-20	TEBD1010F202	9M	14.1250	271	0.74	6/22/2010										
TBILL 06.30.10	PIBL1209G130	9M		279	0.76	6/30/2010					5.1250					
TBILL 07.14.10	PIBL1209G149	10M		293	0.80	7/14/2010	54.127864	4.2000	3:01:23 PM	4.4485	5.1250	4.2000	4.4000	4.4650	4.2000	4.2000
FXTN 10-21	PIBD1010G210	10M	14.5000	299	0.82	7/20/2010						4.0500				
FXTN 05-59	PIBD0510G595	10M	10.7500	300	0.82	7/21/2010										
TBILL 07.28.10	PIBL1209G158	10M		307	0.84	7/28/2010	5.429792	4.2000	11:40:42 AM	4.2004	5.1250	4.2010	4.2010	4.2010	4.2000	4.2000
RTB 03-05	PIID0310H057	10M	6.8750	311	0.85	8/1/2010	801.200000	4.6500	2:52:37 PM	4.7000	6.0000	4.7500	4.7500	4.7500	4.6500	4.6500
RTE 03-05	TEID0310H057	10M	6.8750	311	0.85	8/1/2010										
FXTN 10-22	PIBD1010H228	11M	14.6250	320	0.88	8/10/2010										
TEBD 10-22	TEBD1010H228	11M	14.6250	320	0.88	8/10/2010										
TBILL 08.11.10	PIBL1209H166	11M		321	0.88	8/11/2010	2.790000	4.2250	3:52:52 PM	4.2250	5.2500	4.2250	4.2250	4.2250	4.2250	4.2250
TBILL 08.25.10	PIBL1209H175	11M		335	0.92	8/25/2010					5.2500	4.2950				
FXTN 10-23	PIBD1010I236	11M	14.6250	342	0.94	9/1/2010										
RTB 05-04	PIID0510H043	1Y	10.6250	349	0.96	9/8/2010	501.600000	4.6750	2:52:33 PM	4.7375	6.7500	4.3000	4.8000	4.8000	4.6750	4.6750
RTE 05-04	TEID0510H043	1Y	10.6250	349	0.96	9/8/2010										
TBILL 09.08.10*	PIBL1209I183	1Y		349	0.96	9/8/2010	121.946676	4.2000	3:10:36 PM	4.2820	4.2000	4.2250	4.2000	4.3000	4.2000	4.2000
TEPN 07-01	TEPN0710I011	1Y	10.2500	351	0.96	9/10/2010										
FXTN 05-60	PIBD0510I600	1Y	10.8750	363	0.99	9/22/2010						4.3000				
TEBD 05-60	TEBD0510I600	1Y	10.8750	363	0.99	9/22/2010										
FXTN 05-61	PIBD0510L615	1.5Y	9.3750	433	1.19	12/1/2010										
ZCB 07-01	PIBZ0710L015	2Y		450	1.23	12/18/2010										
FXTN 10-26	PIBD1010L261	1.5Y	17.5000	453	1.24	12/21/2010						4.3500				
TEBD 10-26	TEBD1010L261	1.5Y	17.5000	453	1.24	12/21/2010										
FXTN 03-17	PIBD0311A175	1.5Y	5.3750	480	1.32	1/17/2011										
TEBD 03-17	TEBD0311A175	1.5Y	5.3750	480	1.32	1/17/2011										
FXTN 10-27	PIBD1011A278	1.5Y	17.5000	481	1.32	1/18/2011										
TEBD 10-27	TEBD1011A278	1.5Y	17.5000	481	1.32	1/18/2011										
FXTN 07-35	PIBD0711A354	1.5Y	11.0000	485	1.33	1/22/2011	440.000000	5.2000	8:55:33 AM	5.2000		4.4000	5.2000	5.2000	5.2000	5.2000
TEBD 07-35	TEBD0711A354	1.5Y	11.0000	485	1.33	1/22/2011										
FXTN 05-62	PIBD0511C622	1.5Y	8.5000	525	1.44	3/3/2011	70.000000	5.1000	8:55:59 AM	5.1000	4.7850	4.5000	5.1000	5.1000	5.1000	5.1000
TEBD 05-62	TEBD0511C622	1.5Y	8.5000	525	1.44	3/3/2011										
FXTN 07-36	PIBD0711D360	2Y	12.0000	568	1.56	4/15/2011						4.5500				
TEBD 07-36	TEBD0711D360	2Y	12.0000	568	1.56	4/15/2011										
ZCB 07-02	PIBZ0711D021	2Y		576	1.58	4/23/2011										
FXTN 05-63	PIBD0511F638	2Y	10.6250	636	1.74	6/22/2011										
FXTN 07-37	PIBD0711G376	2Y	12.0000	666	1.82	7/22/2011										
TEBD 07-37	TEBD0711G376	2Y	12.0000	666	1.82	7/22/2011										
RTB 03-06	PIID0311G065	2Y	8.5000	675	1.85	7/31/2011	827.600000	5.2500	8:56:41 AM	5.2500	6.2500	5.2500	5.2500	5.2500	5.2500	5.2500

