

| | | | | | | | | | | | | | | | |
|--------------|--------------|------|-------|------|------|------------|---------|-------|-------------|--------|-------|-------|--------|------|-------|
| FXTN 05-62 | PIBD0511C622 | 1.5Y | 8.5 | 479 | 1.31 | 3/3/2011 | 13.86 | 4.55 | 11:20:35 AM | 4.467 | 4.6 | 4.375 | 4.435 | 4.55 | 4.435 |
| TEBD 05-62 | TEBD0511C622 | 1.5Y | 8.5 | 479 | 1.31 | 3/3/2011 | | | | | | | | | |
| FXTN 07-36 | PIBD0711D360 | 1.5Y | 12 | 522 | 1.43 | 4/15/2011 | | | | | | 4.6 | | | |
| TEBD 07-36 | TEBD0711D360 | 1.5Y | 12 | 522 | 1.43 | 4/15/2011 | | | | | | | | | |
| ZCB 07-02 | PIBZ0711D021 | 2Y | | 530 | 1.45 | 4/23/2011 | | | | | | | | | |
| FXTN 05-63 | PIBD0511F638 | 2Y | 10.63 | 590 | 1.62 | 6/22/2011 | | | | | | | | | |
| FXTN 07-37 | PIBD0711G376 | 2Y | 12 | 620 | 1.7 | 7/22/2011 | | | | | | 4.615 | | | |
| TEBD 07-37 | TEBD0711G376 | 2Y | 12 | 620 | 1.7 | 7/22/2011 | | | | | | | | | |
| RTB 03-06 | PIID0311G065 | 2Y | 8.5 | 629 | 1.72 | 7/31/2011 | 1.6 | 5 | 3:23:45 PM | 5.8411 | 6.5 | 4.65 | 6.25 | 6.25 | 5 |
| RTE 03-06 | TEID0311G065 | 2Y | 8.5 | 629 | 1.72 | 7/31/2011 | | | | | | | | | |
| SPTB 10-01 | SPTB1011I016 | 2Y | 15.5 | 680 | 1.86 | 9/20/2011 | | | | | 4.575 | | | | |
| SPTB 10-01 | TETB1011I016 | 2Y | 15.5 | 680 | 1.86 | 9/20/2011 | | | | | | | | | |
| FXTN 10-28 | PIBD1011J288 | 2Y | 16.5 | 701 | 1.92 | 10/11/2011 | | | | | | | | | |
| TEBD 10-28 | TEBD1011J288 | 2Y | 16.5 | 701 | 1.92 | 10/11/2011 | | | | | | | | | |
| ZCB 10-02 | PIBZ1011J029 | 2Y | | 708 | 1.94 | 10/18/2011 | | | | | | | | | |
| FXTN 05-64 * | PIBD0511J642 | 2Y | 7.25 | 709 | 1.94 | 10/19/2011 | | | | | 4.75 | 4.7 | | | |
| TEBD 05-64 | TEBD0511J642 | 2Y | 7.25 | 709 | 1.94 | 10/19/2011 | | | | | | | | | |
| RTB 05-05 | PIID0511L054 | 2.5Y | 5.875 | 757 | 2.07 | 12/6/2011 | | | | | 6.75 | 4.7 | | | |
| RTE 05-05 | TEID0511L054 | 2.5Y | 5.875 | 757 | 2.07 | 12/6/2011 | | | | | | | | | |
| FXTN 04-19 | PIBD0411L191 | 2.5Y | 5.875 | 764 | 2.09 | 12/13/2011 | | | | | | | | | |
| TEBD 04-19 | TEBD0411L191 | 2.5Y | 5.875 | 764 | 2.09 | 12/13/2011 | | | | | | | | | |
| FXTN 03-18 | PIBD0312A182 | 2.5Y | 5.875 | 790 | 2.16 | 1/8/2012 | | | | | | 4.715 | | | |
| TEBD 03-18 | TEBD0312A182 | 2.5Y | 5.875 | 790 | 2.16 | 1/8/2012 | | | | | | | | | |
| SPTB 10-02 | SPTB1012A021 | 2.5Y | 14 | 813 | 2.23 | 1/31/2012 | | | | | | | | | |
| FXTN 05-65 | PIBD0512B658 | 2.5Y | 5.75 | 834 | 2.28 | 2/21/2012 | | | | | 5.125 | 4.875 | | | |
| TEBD 05-65 | TEBD0512B658 | 2.5Y | 5.75 | 834 | 2.28 | 2/21/2012 | | | | | | | | | |
| FXTN 10-29 | PIBD1012D291 | 2.5Y | 13 | 898 | 2.46 | 4/25/2012 | | | | | | | | 5 | |
| FXTN 07-39 | PIBD0712D395 | 2.5Y | 11.5 | 901 | 2.47 | 4/28/2012 | | | | | | | | 5 | |
| TEBD 07-39 | TEBD0712D395 | 2.5Y | 11.5 | 901 | 2.47 | 4/28/2012 | | | | | | | | | |
| RTB 05-06 | PIID0512H067 | 3Y | 7.125 | 996 | 2.73 | 8/1/2012 | 5.3 | 6 | 11:01:40 AM | 6 | 6.5 | 5.05 | 6 | 6 | 6 |
| RTE 05-06 | TEID0512H067 | 3Y | 7.125 | 996 | 2.73 | 8/1/2012 | | | | | | | | | |
| FXTN 07-40 | PIBD0712H408 | 3Y | 11.38 | 1013 | 2.78 | 8/18/2012 | | | | | | | | 5.1 | |
| TEBD 07-40 | TEBD0712H408 | 3Y | 11.38 | 1013 | 2.78 | 8/18/2012 | | | | | | | | | |
| ZCB 07-03 | PIBZ0712I033 | 3Y | | 1034 | 2.83 | 9/8/2012 | | | | | | | | | |
| RTB 03-07 | PIID0312I070 | 3Y | 5.25 | 1050 | 2.88 | 9/24/2012 | 453.473 | 5.275 | 2:59:21 PM | 5.3075 | 6.25 | 5.275 | 5.3075 | 5.35 | 5.25 |
| FXTN 10-30 * | PIBD1012J302 | 3Y | 12.13 | 1073 | 2.94 | 10/17/2012 | | | | | 5.4 | | | | |
| FXTN 07-41 | PIBD0712K413 | 3.5Y | 10.5 | 1104 | 3.02 | 11/17/2012 | | | | | | | | 5.3 | |
| TEBD 07-41 | TEBD0712K413 | 3.5Y | 10.5 | 1104 | 3.02 | 11/17/2012 | | | | | | | | | |
| FXTN 07-42 | PIBD0713A421 | 3.5Y | 9 | 1153 | 3.16 | 1/5/2013 | | | | | | | | | |
| FXTN 07-43 | PIBD0713C438 | 3.5Y | 8.75 | 1210 | 3.32 | 3/3/2013 | | | | | 5.485 | 5.4 | | | |

