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	ISIN	Tenor	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
FXTN 10-14	PIBD1009L149	<1M	14.8750	2	0.01	12/23/2009										
TBILL 12.29.09	PIBL0609G132	<1M		8	0.02	12/29/2009										
TBILL 01.13.10	PIBL1209A010	<1M		23	0.06	1/13/2010						3.8750				
TEBL 01.13.10	TEBL1209A010	<1M		23	0.06	1/13/2010										
FXTN 05-57	PIBD0510A571	1M	11.5000	37	0.10	1/27/2010										
TBILL 01.27.10*	PIBL1209A029	1M		37	0.10	1/27/2010					4.0000	3.7500				
TEBD 05-57	TEBD0510A571	1M	11.5000	37	0.10	1/27/2010										
TEBL 01.27.10	TEBL1209A029	1M		37	0.10	1/27/2010										
FXTN 10-15	PIBD1010B153	1M	14.7500	44	0.12	2/3/2010										
TBILL 02.10.10	PIBL1209B037	2M		51	0.14	2/10/2010										
FXTN 03-16	PIBD0310B167	2M	5.5000	62	0.17	2/21/2010	3.600000	4.1300	12:11:50 PM	4.1300		3.8250	4.1300	4.1300	4.1300	4.1300
TEBD 03-16	TEBD0310B167	2M	5.5000	62	0.17	2/21/2010										
TBILL 02.24.10	PIBL1209B046	2M		65	0.18	2/24/2010						3.7357				
FXTN 10-16	PIBD1010C161	2M	14.6250	71	0.19	3/2/2010	0.475200	4.0000	9:57:41 AM	4.0000			4.0000	4.0000	4.0000	4.0000
TEBD 10-16	TEBD1010C161	2M	14.6250	71	0.19	3/2/2010										
TBILL 03.10.10	PIBL1209C054	2M		79	0.22	3/10/2010	3.887000	3.7377	3:03:08 PM	3.7413		3.7378	3.7500	3.7500	3.7377	3.7377
TBILL 03.24.10*	PIBL1209C063	3M		93	0.25	3/24/2010					4.1000					
FXTN 10-17	PID1010CA170	3M	13.8750	99	0.27	3/30/2010										
TBILL 03.31.10	PIBL0609I149	3M		100	0.27	3/31/2010						3.7500				
FXTN 05-58	PIBD0510D589	4M	11.5000	107	0.29	4/7/2010										
TBILL 04.07.10	PIBL1209D071	4M		107	0.29	4/7/2010										
TEBD 05-58	TEBD0510D589	4M	11.5000	107	0.29	4/7/2010										
TBILL 04.14.10	PIBL0609J157	4M		114	0.31	4/14/2010						3.8000				
FXTN 04-18	PIBD0410D181	4M	6.5000	120	0.33	4/20/2010										
TEBD 04-18	TEBD0410D181	4M	6.5000	120	0.33	4/20/2010										
TBILL 04.21.10	PIBL1209D080	4M		121	0.33	4/21/2010										
FXTN 10-18	PIBD1010D188	4M	13.8750	127	0.35	4/27/2010										
TBILL 04.28.10	PIBL0609J166	4M		128	0.35	4/28/2010	0.303000	4.0000	2:20:33 PM	4.0000		4.0000	4.0000	4.0000	4.0000	4.0000
TBILL 05.05.10	PIBL1209E098	5M		135	0.37	5/5/2010	0.200000	4.1000	10:01:23 AM	4.1000		3.9101	4.1000	4.1000	4.1000	4.1000
FXTN 07-34	PIBD0710E348	5M	11.8750	138	0.38	5/8/2010										
TBILL 05.12.10	PIBL0609K173	5M		142	0.39	5/12/2010						3.9250				
TBILL 05.19.10	PIBL1209E106	5M		149	0.41	5/19/2010										
FXTN 10-19	PIBD1010E196	5M	14.2500	155	0.42	5/25/2010										
TEBD 10-19	TEBD1010E196	5M	14.2500	155	0.42	5/25/2010										
TBILL 05.26.10	PIBL0609K182	5M		156	0.43	5/26/2010	0.303000	3.9000	2:20:53 PM	3.9000		3.9500	3.9000	3.9000	3.9000	3.9000
TBILL 06.02.10	PIBL1209F113	5M		163	0.45	6/2/2010	1.521000	4.0000	11:17:47 AM	4.0000			4.0000	4.0000	4.0000	4.0000
TBILL 06.09.10	PIBL0609L190	5M		170	0.47	6/9/2010	29.767000	4.1002	3:02:04 PM	4.1002		4.1002	4.1002	4.1002	4.1002	4.1002
FXTN 10-20	PIBD1010F202	6M	14.1250	183	0.50	6/22/2010										
TEBD 10-20	TEBD1010F202	6M	14.1250	183	0.50	6/22/2010										
TBILL 06.30.10*	PIBL1209G130	6M		191	0.52	6/30/2010					4.1750					
TBILL 07.14.10	PIBL1209G149	7M		205	0.56	7/14/2010						4.0750				
FXTN 10-21	PIBD1010G210	7M	14.5000	211	0.58	7/20/2010										
FXTN 05-59	PIBD0510G595	7M	10.7500	212	0.58	7/21/2010										

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TBILL 07.28.10	PIBL1209G158	7M		219	0.60	7/28/2010						4.1001				
RTB 03-05	PIID0310H057	8M	6.8750	223	0.61	8/1/2010						4.2975				
RTE 03-05	TEID0310H057	8M	6.8750	223	0.61	8/1/2010										
FXTN 10-22	PIBD1010H228	8M	14.6250	232	0.64	8/10/2010										
TEBD 10-22	TEBD1010H228	8M	14.6250	232	0.64	8/10/2010										
TBILL 08.11.10	PIBL1209H166	8M		233	0.64	8/11/2010	50.000000	4.3000	10:36:21 AM	4.3000			4.3000	4.3000	4.3000	4.3000
TBILL 08.25.10	PIBL1209H175	8M		247	0.68	8/25/2010						4.3000				
FXTN 10-23	PIBD1010I236	9M	14.6250	254	0.70	9/1/2010										
RTB 05-04	PIID0510H043	9M	10.6250	261	0.72	9/8/2010						4.3920				
RTE 05-04	TEID0510H043	9M	10.6250	261	0.72	9/8/2010										
TBILL 09.08.10	PIBL1209I183	9M		261	0.72	9/8/2010						4.2250				
TEPN 07-01	TEPN0710I011	9M	10.2500	263	0.72	9/10/2010										
FXTN 05-60	PIBD0510I600	9M	10.8750	275	0.75	9/22/2010										
TEBD 05-60	TEBD0510I600	9M	10.8750	275	0.75	9/22/2010										
TBILL 09.29.10	PIBL1209I209	9M		282	0.77	9/29/2010										
TBILL 10.13.10	PIBL1209J217	10M		296	0.81	10/13/2010	3.000000	4.3500	4:07:25 PM	4.3500		4.3155	4.3500	4.3500	4.3500	4.3500
TBILL 10.27.10	PIBL1209J226	10M		310	0.85	10/27/2010						4.3959				
TBILL 11.10.10	PIBL1209K233	11M		324	0.89	11/10/2010						4.3501				
TBILL 11.24.10	PIBL1209K242	11M		338	0.93	11/24/2010	1.149000	4.4001	2:45:50 PM	4.4001		4.4001	4.4001	4.4001	4.4001	4.4001
FXTN 05-61	PIBD0510L615	1Y	9.3750	345	0.95	12/1/2010										
TBILL 12.08.10*	PIBL1209L250	1Y		352	0.96	12/8/2010					4.6500					
ZCB 07-01	PIBZ0710L015	2Y		362	0.99	12/18/2010										
FXTN 10-26	PIBD1010L261	1Y	17.5000	365	1.00	12/21/2010										
TEBD 10-26	TEBD1010L261	1Y	17.5000	365	1.00	12/21/2010										
FXTN 03-17	PIBD0311A175	1.5Y	5.3750	392	1.07	1/17/2011										
TEBD 03-17	TEBD0311A175	1.5Y	5.3750	392	1.07	1/17/2011										
FXTN 10-27	PIBD1011A278	1.5Y	17.5000	393	1.08	1/18/2011										
TEBD 10-27	TEBD1011A278	1.5Y	17.5000	393	1.08	1/18/2011										
FXTN 07-35	PIBD0711A354	1.5Y	11.0000	397	1.09	1/22/2011	2.500000	4.4500	3:37:48 PM	4.4500			4.4500	4.4500	4.4500	4.4500
TEBD 07-35	TEBD0711A354	1.5Y	11.0000	397	1.09	1/22/2011										
FXTN 05-62	PIBD0511C622	1.5Y	8.5000	437	1.20	3/3/2011	2.000000	4.5250	3:37:04 PM	4.5250	4.6000		4.5250	4.5250	4.5250	4.5250
TEBD 05-62	TEBD0511C622	1.5Y	8.5000	437	1.20	3/3/2011										
FXTN 07-36	PIBD0711D360	1.5Y	12.0000	480	1.32	4/15/2011										
TEBD 07-36	TEBD0711D360	1.5Y	12.0000	480	1.32	4/15/2011										
ZCB 07-02	PIBZ0711D021	2Y		488	1.34	4/23/2011										
FXTN 05-63	PIBD0511F638	1.5Y	10.6250	548	1.50	6/22/2011										
FXTN 07-37	PIBD0711G376	2Y	12.0000	578	1.58	7/22/2011										
TEBD 07-37	TEBD0711G376	2Y	12.0000	578	1.58	7/22/2011										
RTB 03-06	PIID0311G065	2Y	8.5000	587	1.61	7/31/2011						4.6035				
RTE 03-06	TEID0311G065	2Y	8.5000	587	1.61	7/31/2011										
SPTB 10-01	SPTB1011I016	2Y	15.5000	638	1.75	9/20/2011					4.6500					
SPTE 10-01	TETB1011I016	2Y	15.5000	638	1.75	9/20/2011										
FXTN 10-28	PIBD1011J288	2Y	16.5000	659	1.81	10/11/2011										

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TEBD 10-28	TEBD1011J288	2Y	16.5000	659	1.81	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		666	1.82	10/18/2011										
FXTN 05-64	PIBD0511J642	2Y	7.2500	667	1.83	10/19/2011										
TEBD 05-64	TEBD0511J642	2Y	7.2500	667	1.83	10/19/2011										
RTB 05-05	PIID0511L054	2Y	5.8750	715	1.96	12/6/2011										
RTE 05-05	TEID0511L054	2Y	5.8750	715	1.96	12/6/2011										
FXTN 04-19 *	PIBD0411L191	2Y	5.8750	722	1.98	12/13/2011					4.7500					
TEBD 04-19	TEBD0411L191	2Y	5.8750	722	1.98	12/13/2011										
FXTN 03-18	PIBD0312A182	2.5Y	5.8750	748	2.05	1/8/2012										
TEBD 03-18	TEBD0312A182	2.5Y	5.8750	748	2.05	1/8/2012										
SPTB 10-02	SPTB1012A021	2.5Y	14.0000	771	2.11	1/31/2012										
FXTN 05-65	PIBD0512B658	2.5Y	5.7500	792	2.17	2/21/2012	5.000000	4.9800	11:21:48 AM	4.9800	5.0000		4.9800	4.9800	4.9800	4.9800
TEBD 05-65	TEBD0512B658	2.5Y	5.7500	792	2.17	2/21/2012										
FXTN 10-29	PIBD1012D291	2.5Y	13.0000	856	2.35	4/25/2012										
FXTN 07-39	PIBD0712D395	2.5Y	11.5000	859	2.35	4/28/2012										
TEBD 07-39	TEBD0712D395	2.5Y	11.5000	859	2.35	4/28/2012										
RTB 05-06	PIID0512H067	3Y	7.1250	954	2.61	8/1/2012										
RTE 05-06	TEID0512H067	3Y	7.1250	954	2.61	8/1/2012										
FXTN 07-40	PIBD0712H408	3Y	11.3750	971	2.66	8/18/2012										
TEBD 07-40	TEBD0712H408	3Y	11.3750	971	2.66	8/18/2012										
ZCB 07-03	PIBZ0712I033	3Y		992	2.72	9/8/2012										
RTB 03-07	PIID0312I070	3Y	5.2500	1008	2.76	9/24/2012	0.200000	6.0000	2:54:22 PM	5.8748	6.0000	5.2055	5.7500	6.0000	5.7500	6.0000
FXTN 10-30	PIBD1012J302	3Y	12.1250	1031	2.82	10/17/2012										
FXTN 07-41 *	PIBD0712K413	3Y	10.5000	1062	2.91	11/17/2012					5.3500					
TEBD 07-41	TEBD0712K413	3Y	10.5000	1062	2.91	11/17/2012										
FXTN 07-42	PIBD0713A421	3.5Y	9.0000	1111	3.04	1/5/2013										
FXTN 07-43	PIBD0713C438	3.5Y	8.7500	1168	3.20	3/3/2013	10.000000	5.3650	11:15:10 AM	5.3650	5.3750		5.3650	5.3650	5.3650	5.3650
TEBD 07-43	TEBD0713C438	3.5Y	8.7500	1168	3.20	3/3/2013										
FXTN 05-66	PIBD0513C664	3.5Y	6.6250	1178	3.23	3/13/2013										
TEBD 05-66	TEBD0513C664	3.5Y	6.6250	1178	3.23	3/13/2013										
FXTN 10-31	PIBD1013C316	3.5Y	12.7500	1192	3.27	3/27/2013										
TEBD 10-31	TEBD1013C316	3.5Y	12.7500	1192	3.27	3/27/2013										
FXTN 10-32	PIBD1013E320	3.5Y	11.7500	1241	3.40	5/15/2013										
FXTN 07-44	PIBD0713F446	4Y	9.6250	1286	3.52	6/29/2013										
TEBD 07-44	TEBD0713F446	4Y	9.6250	1286	3.52	6/29/2013										
RTB 05-07	PIID0513G075	4Y	9.0000	1318	3.61	7/31/2013					5.8750	5.6000				
RTE 05-07	TEID0513G075	4Y	9.0000	1318	3.61	7/31/2013										
FXTN 10-33	PIBD1013J337	4Y	11.0000	1388	3.80	10/9/2013										
FXTN 07-45 *	PIBD0713K457	4Y	7.1250	1412	3.87	11/2/2013					5.9000					
FXTN 05-67	PIBD0514A673	4.5Y	6.2500	1498	4.10	1/27/2014	1,170.800000	5.9750	4:00:16 PM	5.9663	5.9800		5.9650	5.9750	5.9600	5.9750
TEBD 05-67	TEBD0514A673	4.5Y	6.2500	1498	4.10	1/27/2014										
FXTN 10-34	PIBD1014C341	4.5Y	12.3750	1555	4.26	3/25/2014										
TEBD 10-34	TEBD1014C341	4.5Y	12.3750	1555	4.26	3/25/2014										

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FXTN 10-35	PIBD1014G356	5Y	12.7500	1667	4.57	7/15/2014										
TEBD 10-35	TEBD1014G356	5Y	12.7500	1667	4.57	7/15/2014										
RTB 05-08	PIID0514I080	5Y	6.2500	1738	4.76	9/24/2014	64.320000	6.2000	3:14:24 PM	6.1960		6.1755	6.2050	6.2050	6.1750	6.2000
FXTN 07-46	PIBD0714J466	5Y	6.5000	1748	4.79	10/4/2014										
TEBD 07-46	TEBD0714J466	5Y	6.5000	1748	4.79	10/4/2014										
SPTB 10-03 *	SPTB1014J037	5Y	12.2500	1758	4.82	10/14/2014					6.0750					
FXTN 10-36	PIBD1015B367	5.5Y	12.3750	1891	5.18	2/24/2015	30.000000	6.4950	2:36:51 PM	6.4950			6.4950	6.4950	6.4950	6.4950
TEBD 10-36	TEBD1015B367	5.5Y	12.3750	1891	5.18	2/24/2015										
FXTN 07-47	PIBD0715E477	5.5Y	8.3750	1978	5.42	5/22/2015										
TEBD 07-47	TEBD0715E477	5.5Y	8.3750	1978	5.42	5/22/2015										
FXTN 10-37	PIBD1015H370	6Y	11.8750	2073	5.68	8/25/2015										
TEBD 10-37	TEBD1015H370	6Y	11.8750	2073	5.68	8/25/2015										
FXTN 10-38	PIBD1015L384	6Y	10.1250	2185	5.99	12/15/2015										
FXTN 10-39	PIBD1016A393	6.5Y	9.2500	2213	6.06	1/12/2016										
TEBD 10-39	TEBD1016A393	6.5Y	9.2500	2213	6.06	1/12/2016										
FXTN 07-48	PIBD0716A488	6.5Y	7.0000	2228	6.10	1/27/2016	30.000000	6.9950	11:16:40 AM	6.9950	7.0000		6.9950	6.9950	6.9950	6.9950
TEBD 07-48	TEBD0716A488	6.5Y	7.0000	2228	6.10	1/27/2016										
FXTN 10-40	PIBD1016C407	6.5Y	7.5000	2291	6.28	3/30/2016										
TEBD 10-40	TEBD1016C407	6.5Y	7.5000	2291	6.28	3/30/2016										
FXTN 10-41	PIBD1016D416	6.5Y	7.0000	2319	6.35	4/27/2016										
FXTN 10-42	PIBD1016I420	7Y	9.1250	2449	6.71	9/4/2016					7.0900	6.8000				
TEBD 10-42	TEBD1016I420	7Y	9.1250	2449	6.71	9/4/2016										
RTB 07-01	PIID0716I018	7Y	7.0000	2469	6.76	9/24/2016	5.822000	6.9900	2:44:09 PM	6.9725	7.0150		6.9550	6.9900	6.9550	6.9900
FXTN 10-43 *	PIBD1016K436	7Y	6.2500	2522	6.91	11/16/2016					7.1000					
FXTN 20-01	PIBD2017D011	7.5Y	14.3750	2681	7.35	4/24/2017										
FXTN 10-44	PIBD1017H447	8Y	7.7500	2802	7.68	8/23/2017										
TEBD 10-44	TEBD1017H447	8Y	7.7500	2802	7.68	8/23/2017										
FXTN 10-45	PIBD1018A451	8.5Y	5.8750	2963	8.12	1/31/2018										
TEBD 10-45	TEBD1018A451	8.5Y	5.8750	2963	8.12	1/31/2018										
FXTN 10-47	PIBD1018K478	9Y	8.8750	3256	8.92	11/20/2018										
TEBD 10-47	TEBD1018K478	9Y	8.8750	3256	8.92	11/20/2018										
FXTN 10-48 *	PIBD1019B485	10Y	7.8750	3347	9.17	2/19/2019					7.7350					
TEBD 10-48	TEBD1019B485	9.5Y	7.8750	3347	9.17	2/19/2019										
FXTN 20-02	PIBD2022C021	13Y	15.0000	4466	12.24	3/14/2022										
FXTN 20-03	PIBD2022J033	13Y	12.7500	4683	12.83	10/17/2022										
FXTN 20-04	PIBD2023B048	14Y	13.0000	4809	13.18	2/20/2023										
TEBD 20-04	TEBD2023B048	14Y	13.0000	4809	13.18	2/20/2023										
FXTN 20-05	PIBD2023E054	14Y	11.8750	4907	13.44	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	5054	13.85	10/23/2023										
FXTN 20-07	PIBD2024F075	15Y	12.3750	5278	14.46	6/3/2024										
FXTN 20-08	PIBD2024H086	15Y	12.8750	5341	14.63	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5439	14.90	11/11/2024										
FXTN 20-10	PIBD2025D103	16Y	12.1250	5593	15.32	4/14/2025										

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FXTN 20-11	PIBD2025J116	16Y	12.1250	5782	15.84	10/20/2025										
TEBD 20-11	TEBD2025J116	16Y	12.1250	5782	15.84	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5822	15.95	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5822	15.95	11/29/2025										
FXTN 20-12	PIBD2026A122	17Y	10.2500	5873	16.09	1/19/2026										
TEBD 20-12	TEBD2026A122	17Y	10.2500	5873	16.09	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	6195	16.97	12/7/2026										
FXTN 20-14	PIBD2027I140	18Y	8.6250	6468	17.72	9/6/2027										
TEBD 20-14	TEBD2027I140	18Y	8.6250	6468	17.72	9/6/2027										
FXTN 20-15 *	PIBD2028L151	20Y	9.5000	6923	18.97	12/4/2028					9.0000					
TEBD 20-15	TEBD2028L151	19Y	9.5000	6923	18.97	12/4/2028										
FXTN 25-02	PIBD2530G029	21Y	12.5000	7524	20.61	7/28/2030										
FXTN 25-03	PIBD2531A032	22Y	11.2500	7706	21.11	1/26/2031										
TEBD 25-03	TEBD2531A032	22Y	11.2500	7706	21.11	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7958	21.80	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8379	22.96	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8379	22.96	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	9085	24.89	11/5/2034	0.500000	9.0000	9:52:29 AM	9.0000			9.0000	9.0000	9.0000	9.0000