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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
TBILL 07.07.10	PIBL0310D023	<1M		5	0.01	7/7/2010										
TBILL 07.14.10	PIBL1209G149	<1M		12	0.03	7/14/2010	20.602000	3.8000	12:09:56 PM	3.8000			3.8000	3.8000	3.8000	3.8000
FXTN 10-21	PIBD1010G210	<1M	14.5000	18	0.05	7/20/2010										
FXTN 05-59	PIBD0510G595	<1M	10.7500	19	0.05	7/21/2010						3.7500				
TBILL 07.21.10	PIBL0310D032	<1M		19	0.05	7/21/2010	2.603978	3.3500	10:30:12 AM	3.4423			3.5000	3.5000	3.3500	3.3500
TBILL 07.28.10	PIBL1209G158	1M		26	0.07	7/28/2010	0.501000	3.8000	10:36:14 AM	3.8000		3.8000	3.8000	3.8000	3.8000	3.8000
RTB 03-05	PIID0310H057	1M	6.8750	30	0.08	8/1/2010					4.3750					
RTE 03-05	TEID0310H057	1M	6.8750	30	0.08	8/1/2010										
TBILL 08.04.10*	PIBL0310E040	1M		33	0.09	8/4/2010					3.9500					
FXTN 10-22	PIBD1010H228	1M	14.6250	39	0.11	8/10/2010										
TEBD 10-22	TEBD1010H228	1M	14.6250	39	0.11	8/10/2010										
TBILL 08.11.10	PIBL1209H166	1M		40	0.11	8/11/2010	12.721222	4.0000	3:45:21 PM	3.9130		3.8000	3.7500	4.0000	3.7500	4.0000
TBILL 08.18.10	PIBL0310E059	2M		47	0.13	8/18/2010	0.800000	4.2500	11:34:07 AM	4.2500			4.2500	4.2500	4.2500	4.2500
TBILL 08.25.10	PIBL1209H175	2M		54	0.15	8/25/2010	1,451.849000	3.9250	2:23:33 PM	4.0399		3.9500	3.8000	4.0500	3.8000	3.9250
FXTN 10-23	PIBD1010I236	2M	14.6250	61	0.17	9/1/2010										
RTB 05-04	PIID0510H043	2M	10.6250	68	0.19	9/8/2010	13.112800	4.7500	3:53:35 PM	4.1355	4.7500	4.0150	4.0500	4.7500	4.0150	4.7500
RTE 05-04	TEID0510H043	2M	10.6250	68	0.19	9/8/2010										
TBILL 09.08.10	PIBL1209I183	2M		68	0.19	9/8/2010	2,453.725000	3.9526	2:42:45 PM	4.1500		3.9526	4.1500	4.5000	3.9525	3.9526
TEPN 07-01	TEPN0710I011	2M	10.2500	70	0.19	9/10/2010										
TBILL 09.15.10	PIBL0310F076	2M		75	0.21	9/15/2010	16.812596	3.9000	11:24:14 AM	3.9000		3.9000	3.9000	3.9000	3.9000	3.9000
FXTN 05-60	PIBD0510I600	3M	10.8750	82	0.22	9/22/2010						3.7750				
TBILL 09.22.10	PIBL0610C018	3M		82	0.22	9/22/2010										
TEBD 05-60	TEBD0510I600	3M	10.8750	82	0.22	9/22/2010										
TBILL 09.29.10	PIBL1209I209	3M		89	0.24	9/29/2010	2.426500	3.9500	2:34:20 PM	4.0211		3.9500	3.8500	4.0500	3.8500	3.9500
TBILL09.29.10a	PIBL0310F085	3M		89	0.24	9/29/2010	31.063000	3.9500	10:22:24 AM	3.9466	3.9600	3.9250	3.8500	3.9500	3.8500	3.9500
TBILL 10.06.10	PIBL0610D026	3M		96	0.26	10/6/2010										
TBILL 10.13.10	PIBL1209J217	4M		103	0.28	10/13/2010	1.600000	3.9500	10:56:36 AM	3.9500		3.9500	3.9500	3.9500	3.9500	3.9500
TBILL 10.20.10	PIBL0610D035	4M		110	0.30	10/20/2010	3.322000	3.9000	9:56:24 AM	3.9000		3.9501	3.9000	3.9000	3.9000	3.9000
TBILL 10.27.10	PIBL1209J226	4M		117	0.32	10/27/2010	0.500000	3.9000	3:09:24 PM	3.9000		4.0000	3.9000	3.9000	3.9000	3.9000
TBILL 11.03.10	PIBL0610E043	4M		124	0.34	11/3/2010	31.123914	4.0358	2:58:43 PM	4.0041		4.0359	4.0000	4.0358	4.0000	4.0358
TBILL 11.10.10	PIBL1209K233	5M		131	0.36	11/10/2010	12.626100	3.9750	3:58:16 PM	3.9750		3.9750	3.9750	3.9750	3.9750	3.9750
TBILL 11.17.10	PIBL0610E052	5M		138	0.38	11/17/2010	53.593000	4.1250	2:19:03 PM	4.1161			3.9500	4.1250	3.9500	4.1250
TBILL 11.24.10	PIBL1209K242	5M		145	0.40	11/24/2010	1.016900	4.0000	11:45:06 AM	4.0000		4.0000	4.0000	4.0000	4.0000	4.0000
FXTN 05-61	PIBD0510L615	5M	9.3750	152	0.42	12/1/2010										
TBILL 12.01.10	PIBL0610F060	5M		152	0.42	12/1/2010	1.748000	4.0750	3:52:18 PM	4.0750		4.0750	4.0750	4.0750	4.0750	4.0750
TBILL 12.08.10	PIBL1209L250	5M		159	0.44	12/8/2010										
TBILL 12.15.10	PIBL0610F079	5M		166	0.45	12/15/2010	150.000000	4.1775	2:14:46 PM	4.1600		4.1004	4.1250	4.1775	4.1250	4.1775
ZCB 07-01	PIBZ0710L015	5M		169	0.46	12/18/2010										
FXTN 10-26	PIBD1010L261	5M	17.5000	172	0.47	12/21/2010						4.4000				
TEBD 10-26	TEBD1010L261	5M	17.5000	172	0.47	12/21/2010										
TBILL 12.29.10*	PIBL0610F088	6M		180	0.49	12/29/2010	22.101300	4.1277	2:40:57 PM	4.1342	4.2500	4.1277	4.1255	4.1350	4.1255	4.1277
TBILL 01.12.11	PIBL1210A018	7M		194	0.53	1/12/2011										
FXTN 03-17	PIBD0311A175	7M	5.3750	199	0.55	1/17/2011						4.3000				
TEBD 03-17	TEBD0311A175	7M	5.3750	199	0.55	1/17/2011										
FXTN 10-27	PIBD1011A278	7M	17.5000	200	0.55	1/18/2011										
TEBD 10-27	TEBD1011A278	7M	17.5000	200	0.55	1/18/2011										

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FXTN 07-35	PIBD0711A354	7M	11.0000	204	0.56	1/22/2011						4.5000				
TEBD 07-35	TEBD0711A354	7M	11.0000	204	0.56	1/22/2011										
TBILL 01.26.11	PIBL1210A027	7M		208	0.57	1/26/2011						4.1650				
TBILL 02.09.11	PIBL1210B035	8M		222	0.61	2/9/2011						4.3100				
TBILL 02.23.11	PIBL1210B044	8M		236	0.65	2/23/2011	1.000000	4.2000	3:28:04 PM	4.2000			4.2000	4.2000	4.2000	4.2000
FXTN 05-62	PIBD0511C622	8M	8.5000	244	0.67	3/3/2011	5.744000	4.5500	2:51:44 PM	4.5174	4.7000	4.5000	4.5000	4.5500	4.5000	4.5500
TEBD 05-62	TEBD0511C622	8M	8.5000	244	0.67	3/3/2011										
TBILL 03.09.11	PIBL1210C052	9M		250	0.68	3/9/2011						4.3610				
TBILL 03.23.11	PIBL1210C061	9M		264	0.72	3/23/2011						4.3650				
TBILL 04.06.11	PIBL1210D079	9M		278	0.76	4/6/2011	83.429000	4.3700	3:46:06 PM	4.3235		4.3700	4.3115	4.4000	4.3000	4.3700
FXTN 07-36	PIBD0711D360	10M	12.0000	287	0.79	4/15/2011	11.756000	4.6300	11:32:07 AM	4.6300		4.5750	4.6300	4.6300	4.6300	4.6300
TEBD 07-36	TEBD0711D360	10M	12.0000	287	0.79	4/15/2011										
TBILL 04.20.11	PIBL1210D088	10M		292	0.80	4/20/2011						4.4000				
ZCB 07-02	PIBZ0711D021	10M		295	0.81	4/23/2011										
TBILL 05.18.11	PIBL1210E103	11M		320	0.88	5/18/2011						4.4000				
TBILL 06.15.11	PIBL1210F120	1Y		348	0.95	6/15/2011	59.014370	4.5758	3:53:01 PM	4.5713		4.5758	4.5700	4.5758	4.5700	4.5758
FXTN 05-63	PIBD0511F638	1Y	10.6250	355	0.97	6/22/2011										
TBILL 06.29.11*	PIBL1210F139	1Y		362	0.99	6/29/2011	642.362720	4.6300	3:44:33 PM	4.6246	4.6500	4.6300	4.5000	4.6400	4.3000	4.6300
FXTN 07-37	PIBD0711G376	1.5Y	12.0000	385	1.05	7/22/2011						4.6000				
TEBD 07-37	TEBD0711G376	1.5Y	12.0000	385	1.05	7/22/2011										
RTB 03-06	PIID0311G065	1.5Y	8.5000	394	1.08	7/31/2011	4.455000	4.6000	3:41:04 PM	4.6436	5.3750	4.6000	5.2500	5.2500	4.6000	4.6000
RTE 03-06	TEID0311G065	1.5Y	8.5000	394	1.08	7/31/2011										
SPTB 10-01	SPTB1011I016	1.5Y	15.5000	445	1.22	9/20/2011										
SPTE 10-01	TETB1011I016	1.5Y	15.5000	445	1.22	9/20/2011										
FXTN 10-28	PIBD1011J288	1.5Y	16.5000	466	1.28	10/11/2011						4.6850				
TEBD 10-28	TEBD1011J288	1.5Y	16.5000	466	1.28	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		473	1.30	10/18/2011										
FXTN 05-64	PIBD0511J642	1.5Y	7.2500	474	1.30	10/19/2011						4.6250				
TEBD 05-64	TEBD0511J642	1.5Y	7.2500	474	1.30	10/19/2011										
RTB 05-05	PIID0511L054	1.5Y	5.8750	522	1.43	12/6/2011	2.702500	4.8250	3:51:04 PM	4.8250	5.7500	4.7000	4.8250	4.8250	4.8250	4.8250
RTE 05-05	TEID0511L054	1.5Y	5.8750	522	1.43	12/6/2011										
FXTN 04-19	PIBD0411L191	1.5Y	5.8750	529	1.45	12/13/2011										
TEBD 04-19	TEBD0411L191	1.5Y	5.8750	529	1.45	12/13/2011										
FXTN 03-18	PIBD0312A182	2Y	5.8750	555	1.52	1/8/2012										
TEBD 03-18	TEBD0312A182	2Y	5.8750	555	1.52	1/8/2012										
SPTB 10-02	SPTB1012A021	2Y	14.0000	578	1.58	1/31/2012										
FXTN 05-65	PIBD0512B658	2Y	5.7500	599	1.64	2/21/2012	4.448000	4.9000	2:51:39 PM	4.8632	5.1500	4.8750	4.8500	4.9000	4.8500	4.9000
TEBD 05-65	TEBD0512B658	2Y	5.7500	599	1.64	2/21/2012										
FXTN 10-29	PIBD1012D291	2Y	13.0000	663	1.82	4/25/2012										
FXTN 07-39 *	PIBD0712D395	2Y	11.5000	666	1.82	4/28/2012					5.2500	4.8250				
TEBD 07-39	TEBD0712D395	2Y	11.5000	666	1.82	4/28/2012										
RTB 05-06	PIID0512H067	2.5Y	7.1250	761	2.08	8/1/2012	91.558000	5.1000	2:16:57 PM	5.1344	6.0000	5.0800	5.1350	5.1350	5.1000	5.1000
RTE 05-06	TEID0512H067	2.5Y	7.1250	761	2.08	8/1/2012										
FXTN 07-40	PIBD0712H408	2.5Y	11.3750	778	2.13	8/18/2012										
TEBD 07-40	TEBD0712H408	2.5Y	11.3750	778	2.13	8/18/2012										
ZCB 07-03	PIBZ0712I033	2.5Y		799	2.19	9/8/2012										

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RTB 03-07	PIID0312I070	2.5Y	5.2500	815	2.23	9/24/2012	117.310000	5.2500	4:04:16 PM	5.2476	5.5000	5.0750	5.2250	5.2500	5.2250	5.2500
FXTN 10-30	PIBD1012J302	2.5Y	12.1250	838	2.30	10/17/2012										
FXTN 07-41	PIBD0712K413	2.5Y	10.5000	869	2.38	11/17/2012										
TEBD 07-41	TEBD0712K413	2.5Y	10.5000	869	2.38	11/17/2012										
FXTN 07-42	PIBD0713A421	3Y	9.0000	918	2.52	1/5/2013										
FXTN 03-19	PIBD0313A199	3Y	5.2500	920	2.52	1/7/2013	100.000000	5.2000	11:44:43 AM	5.2000		5.0500	5.2000	5.2000	5.2000	5.2000
FXTN 07-43	PIBD0713C438	3Y	8.7500	975	2.67	3/3/2013	941.114000	5.2541	3:05:56 PM	5.2518	5.3000	5.2000	5.2000	5.2541	5.2000	5.2541
TEBD 07-43	TEBD0713C438	3Y	8.7500	975	2.67	3/3/2013										
FXTN 05-66	PIBD0513C664	3Y	6.6250	985	2.70	3/13/2013						5.1500				
TEBD 05-66	TEBD0513C664	3Y	6.6250	985	2.70	3/13/2013										
FXTN 10-31	PIBD1013C316	3Y	12.7500	999	2.74	3/27/2013						5.1500				
TEBD 10-31	TEBD1013C316	3Y	12.7500	999	2.74	3/27/2013										
FXTN 10-32	PIBD1013E320	3Y	11.7500	1048	2.87	5/15/2013										
FXTN 07-44 *	PIBD0713F446	3Y	9.6250	1093	2.99	6/29/2013					5.4000					
TEBD 07-44	TEBD0713F446	3Y	9.6250	1093	2.99	6/29/2013										
RTB 05-07	PIID0513G075	3.5Y	9.0000	1125	3.08	7/31/2013	1.909000	5.2500	3:46:55 PM	5.2500	6.1250		5.2500	5.2500	5.2500	5.2500
RTE 05-07	TEID0513G075	3.5Y	9.0000	1125	3.08	7/31/2013										
FXTN 10-33	PIBD1013J337	3.5Y	11.0000	1195	3.27	10/9/2013										
FXTN 07-45	PIBD0713K457	3.5Y	7.1250	1219	3.34	11/2/2013						5.5500				
FXTN 05-67	PIBD0514A673	4Y	6.2500	1305	3.58	1/27/2014	7,550.951000	5.6050	3:58:11 PM	5.6316	5.6250	5.5000	5.6675	5.6680	5.6000	5.6050
TEBD 05-67	TEBD0514A673	4Y	6.2500	1305	3.58	1/27/2014										
FXTN 10-34 *	PIBD1014C341	4Y	12.3750	1362	3.73	3/25/2014					5.7000	5.7000				
TEBD 10-34	TEBD1014C341	4Y	12.3750	1362	3.73	3/25/2014										
FXTN 10-35	PIBD1014G356	4.5Y	12.7500	1474	4.04	7/15/2014						5.7250				
TEBD 10-35	TEBD1014G356	4.5Y	12.7500	1474	4.04	7/15/2014										
RTB 05-08	PIID0514I080	4.5Y	6.2500	1545	4.23	9/24/2014	6,591.600000	6.0250	4:07:35 PM	6.0670	6.5000	6.0500	6.1000	6.1000	6.0250	6.0250
FXTN 07-46	PIBD0714J466	4.5Y	6.5000	1555	4.26	10/4/2014	4,124.946000	6.0350	3:53:20 PM	6.0426			6.0900	6.0900	6.0200	6.0350
TEBD 07-46	TEBD0714J466	4.5Y	6.5000	1555	4.26	10/4/2014										
SPTB 10-03	SPTB1014J037	4.5Y	12.2500	1565	4.29	10/14/2014										
FXTN 10-36	PIBD1015B367	5Y	12.3750	1698	4.65	2/24/2015										
TEBD 10-36	TEBD1015B367	5Y	12.3750	1698	4.65	2/24/2015										
FXTN 05-68	PIBD0515E685	5Y	6.3750	1776	4.87	5/13/2015	304.444500	6.2250	11:50:53 AM	6.2250	6.5000		6.2250	6.2250	6.2250	6.2250
FXTN 07-47 *	PIBD0715E477	5Y	8.3750	1785	4.89	5/22/2015	1,900.000000	6.2250	3:48:04 PM	6.2337	6.2500		6.2350	6.2350	6.2250	6.2250
TEBD 07-47	TEBD0715E477	5Y	8.3750	1785	4.89	5/22/2015										
FXTN 10-37	PIBD1015H370	5.5Y	11.8750	1880	5.15	8/25/2015										
TEBD 10-37	TEBD1015H370	5.5Y	11.8750	1880	5.15	8/25/2015										
FXTN 10-38	PIBD1015L384	5.5Y	10.1250	1992	5.46	12/15/2015										
FXTN 10-39	PIBD1016A393	6Y	9.2500	2020	5.53	1/12/2016										
TEBD 10-39	TEBD1016A393	6Y	9.2500	2020	5.53	1/12/2016										
FXTN 07-48	PIBD0716A488	6Y	7.0000	2035	5.58	1/27/2016	7,404.450000	6.5500	4:06:38 PM	6.5982	6.5750	6.5000	6.6700	6.6700	6.5400	6.5500
TEBD 07-48	TEBD0716A488	6Y	7.0000	2035	5.58	1/27/2016										
FXTN 10-40	PIBD1016C407	6Y	7.5000	2098	5.75	3/30/2016										
TEBD 10-40	TEBD1016C407	6Y	7.5000	2098	5.75	3/30/2016										
FXTN 10-41	PIBD1016D416	6Y	7.0000	2126	5.82	4/27/2016										
FXTN 10-42	PIBD1016I420	6.5Y	9.1250	2256	6.18	9/4/2016	3,517.827000	6.7500	3:51:11 PM	6.7896	6.7650	6.7450	6.8500	6.8530	6.7500	6.7500
TEBD 10-42	TEBD1016I420	6.5Y	9.1250	2256	6.18	9/4/2016										

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RTB 07-01	PIID0716I018	6.5Y	7.0000	2276	6.24	9/24/2016					7.1000	6.8250				
FXTN 10-43	PIBD1016K436	6.5Y	6.2500	2329	6.38	11/16/2016										
FXTN 07-49	PIBD0717C493	7Y	7.0000	2464	6.75	3/31/2017	2,969.000000	6.9155	3:59:29 PM	6.9293	7.3750	6.8900	6.9650	6.9650	6.9100	6.9155
FXTN 20-01 *	PIBD2017D011	7Y	14.3750	2488	6.82	4/24/2017					7.1000					
FXTN 10-44	PIBD1017H447	7.5Y	7.7500	2609	7.15	8/23/2017										
TEBD 10-44	TEBD1017H447	7.5Y	7.7500	2609	7.15	8/23/2017										
FXTN 10-45	PIBD1018A451	8Y	5.8750	2770	7.59	1/31/2018	15.000000	7.1000	11:20:23 AM	7.1000			7.1000	7.1000	7.1000	7.1000
TEBD 10-45	TEBD1018A451	8Y	5.8750	2770	7.59	1/31/2018										
FXTN 10-47	PIBD1018K478	8.5Y	8.8750	3063	8.39	11/20/2018										
TEBD 10-47	TEBD1018K478	8.5Y	8.8750	3063	8.39	11/20/2018										
FXTN 10-48	PIBD1019B485	9Y	7.8750	3154	8.64	2/19/2019	975.680000	7.5000	3:33:17 PM	7.5369	7.6250	7.4250	7.5500	7.5500	7.4750	7.5000
TEBD 10-48	TEBD1019B485	9Y	7.8750	3154	8.64	2/19/2019										
FXTN 10-50 *	PIBD1020B508	10Y	7.7500	3518	9.64	2/18/2020					7.7750	7.5500				
FXTN 20-02	PIBD2022C021	12Y	15.0000	4273	11.71	3/14/2022										
FXTN 20-03	PIBD2022J033	13Y	12.7500	4490	12.30	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4616	12.65	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4616	12.65	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4714	12.92	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	4861	13.32	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	5085	13.93	6/3/2024										
FXTN 20-08	PIBD2024H086	15Y	12.8750	5148	14.10	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5246	14.37	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5400	14.79	4/14/2025										
FXTN 20-11	PIBD2025J116	16Y	12.1250	5589	15.31	10/20/2025										
TEBD 20-11	TEBD2025J116	16Y	12.1250	5589	15.31	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5629	15.42	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5629	15.42	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5680	15.56	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5680	15.56	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	6002	16.44	12/7/2026										
FXTN 20-14	PIBD2027I140	18Y	8.6250	6275	17.19	9/6/2027										
TEBD 20-14	TEBD2027I140	18Y	8.6250	6275	17.19	9/6/2027										
FXTN 20-15	PIBD2028L151	19Y	9.5000	6730	18.44	12/4/2028	100.000000	8.5600	11:54:06 AM	8.5600			8.5600	8.5600	8.5600	8.5600
TEBD 20-15	TEBD2028L151	19Y	9.5000	6730	18.44	12/4/2028										
FXTN 20-16 *	PIBD2030E166	20Y	8.7500	7269	19.92	5/27/2030					8.6500	8.5000				
FXTN 25-02	PIBD2530G029	21Y	12.5000	7331	20.08	7/28/2030										
FXTN 25-03	PIBD2531A032	21Y	11.2500	7513	20.58	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7513	20.58	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7765	21.27	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8186	22.43	11/29/2032										