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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		1		7/7/2010					5.0000	3.7500				
TBILL 07.14.10	PIBL1209G149	<1M		8	0.02	7/14/2010					5.0000	3.7750				
FXTN 10-21	PIBD1010G210	<1M	14.5000	14	0.04	7/20/2010										
FXTN 05-59	PIBD0510G595	<1M	10.7500	15	0.04	7/21/2010						3.7500				
TBILL 07.21.10	PIBL0310D032	<1M		15	0.04	7/21/2010	0.402580	4.5000	11:13:38 AM	4.5000	5.0000	3.7750	4.5000	4.5000	4.5000	4.5000
TBILL 07.28.10	PIBL1209G158	<1M		22	0.06	7/28/2010	77.000000	3.8000	2:32:45 PM	3.8427	5.0000	3.8000	3.8700	3.8700	3.8000	3.8000
RTB 03-05	PIID0310H057	<1M	6.8750	26	0.07	8/1/2010	0.300000	4.2000	2:23:13 PM	4.2000	4.5000		4.2000	4.2000	4.2000	4.2000
RTE 03-05	TEID0310H057	<1M	6.8750	26	0.07	8/1/2010										
TBILL 08.04.10	PIBL0310E040	1M		29	0.08	8/4/2010					5.0000	3.8000				
FXTN 10-22	PIBD1010H228	1M	14.6250	35	0.10	8/10/2010										
TEBD 10-22	TEBD1010H228	1M	14.6250	35	0.10	8/10/2010										
TBILL 08.11.10*	PIBL1209H166	1M		36	0.10	8/11/2010	36.864000	3.8001	2:55:04 PM	3.8021	3.9500	3.8001	3.7750	3.8500	3.7750	3.8001
TBILL 08.18.10	PIBL0310E059	1M		43	0.12	8/18/2010					4.7500	3.8255				
TBILL 08.25.10	PIBL1209H175	2M		50	0.14	8/25/2010	255.285726	4.1000	4:13:11 PM	4.0986	4.7500	3.9501	3.9275	4.5000	3.8000	4.1000
FXTN 10-23	PIBD1010I236	2M	14.6250	57	0.16	9/1/2010										
RTB 05-04	PIID0510H043	2M	10.6250	64	0.18	9/8/2010	0.400000	4.0150	2:26:58 PM	4.4742	4.7500	4.0150	4.7500	4.7500	4.0150	4.0150
RTE 05-04	TEID0510H043	2M	10.6250	64	0.18	9/8/2010										
TBILL 09.08.10	PIBL1209I183	2M		64	0.18	9/8/2010					4.7500	3.9650				
TEPN 07-01	TEPN0710I011	2M	10.2500	66	0.18	9/10/2010										
TBILL 09.15.10	PIBL0310F076	2M		71	0.19	9/15/2010					4.7500	3.9150				
FXTN 05-60	PIBD0510I600	2M	10.8750	78	0.21	9/22/2010						3.7750				
TBILL 09.22.10	PIBL0610C018	2M		78	0.21	9/22/2010	11.000000	3.9500	3:14:11 PM	3.9500	4.7500	3.9500	3.9500	3.9500	3.9500	3.9500
TEBD 05-60	TEBD0510I600	2M	10.8750	78	0.21	9/22/2010										
TBILL 09.29.10	PIBL1209I209	3M		85	0.23	9/29/2010	0.102000	3.9501	11:52:42 AM	3.9501	4.7500	3.9503	3.9501	3.9501	3.9501	3.9501
TBILL09.29.10a	PIBL0310F085	3M		85	0.23	9/29/2010	4.711000	3.9200	10:56:17 AM	3.9050	4.7500	3.9202	3.8500	3.9200	3.8500	3.9200
TBILL 10.06.10*	PIBL0610D026	3M		92	0.25	10/6/2010					3.9600	3.9500				
TBILL 10.13.10	PIBL1209J217	3M		99	0.27	10/13/2010					4.7500	3.9000				
TBILL 10.20.10	PIBL0610D035	4M		106	0.29	10/20/2010	0.101000	3.9501	2:06:42 PM	3.9501	4.7500	3.9501	3.9501	3.9501	3.9501	3.9501
TBILL 10.27.10	PIBL1209J226	4M		113	0.31	10/27/2010					4.7500	3.9750				
TBILL 11.03.10	PIBL0610E043	4M		120	0.33	11/3/2010	15.158000	4.0300	2:21:55 PM	4.0300	4.7500	4.0200	4.0300	4.0300	4.0300	4.0300
TBILL 11.10.10	PIBL1209K233	4M		127	0.35	11/10/2010					4.7500	3.9750				
TBILL 11.17.10	PIBL0610E052	5M		134	0.37	11/17/2010	3.497219	4.0251	11:09:08 AM	3.9357	4.7500	4.0251	3.9500	4.0251	3.7500	4.0251
TBILL 11.24.10	PIBL1209K242	5M		141	0.39	11/24/2010	4.015000	4.0150	2:17:55 PM	4.0150	4.7500	4.0150	4.0150	4.0150	4.0150	4.0150
FXTN 05-61	PIBD0510L615	5M	9.3750	148	0.41	12/1/2010										
TBILL 12.01.10	PIBL0610F060	5M		148	0.41	12/1/2010					4.7500	4.0500				
TBILL 12.08.10	PIBL1209L250	5M		155	0.42	12/8/2010					4.7500	4.0750				
TBILL 12.15.10	PIBL0610F079	5M		162	0.44	12/15/2010	5.590200	4.1077	11:25:33 AM	4.1057	4.7500	4.1112	4.1050	4.1077	4.1000	4.1077
ZCB 07-01	PIBZ0710L015	5M		165	0.45	12/18/2010										
FXTN 10-26	PIBD1010L261	5M	17.5000	168	0.46	12/21/2010						4.4000				
TEBD 10-26	TEBD1010L261	5M	17.5000	168	0.46	12/21/2010										
TBILL 12.29.10	PIBL0610F088	6M		176	0.48	12/29/2010	5.097000	4.1508	3:01:54 PM	4.1506	4.7500	4.1513	4.1503	4.1508	4.1503	4.1508
TBILL 01.12.11*	PIBL1210A018	6M		190	0.52	1/12/2011					4.2500	4.1500				
FXTN 03-17	PIBD0311A175	7M	5.3750	195	0.53	1/17/2011						4.3000				
TEBD 03-17	TEBD0311A175	7M	5.3750	195	0.53	1/17/2011										
FXTN 10-27	PIBD1011A278	7M	17.5000	196	0.54	1/18/2011										
TEBD 10-27	TEBD1011A278	7M	17.5000	196	0.54	1/18/2011										

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FXTN 07-35	PIBD0711A354	7M	11.0000	200	0.55	1/22/2011						4.5000				
TEBD 07-35	TEBD0711A354	7M	11.0000	200	0.55	1/22/2011										
TBILL 01.26.11	PIBL1210A027	7M		204	0.56	1/26/2011					4.7500	4.1750				
TBILL 02.09.11	PIBL1210B035	7M		218	0.60	2/9/2011					4.7500	4.2000				
TBILL 02.23.11	PIBL1210B044	8M		232	0.64	2/23/2011					4.7500	4.2000				
FXTN 05-62	PIBD0511C622	8M	8.5000	240	0.66	3/3/2011	2.386900	4.5100	3:15:59 PM	4.5082	4.7000	4.4850	4.5100	4.5100	4.5000	4.5100
TEBD 05-62	TEBD0511C622	8M	8.5000	240	0.66	3/3/2011										
TBILL 03.09.11	PIBL1210C052	8M		246	0.67	3/9/2011	0.214000	4.3255	10:07:02 AM	4.3255	4.7500	4.3300	4.3255	4.3255	4.3255	4.3255
TBILL 03.23.11	PIBL1210C061	9M		260	0.71	3/23/2011	10.000000	4.3500	2:41:14 PM	4.3500	4.7500	4.3300	4.3500	4.3500	4.3500	4.3500
TBILL 04.06.11	PIBL1210D079	9M		274	0.75	4/6/2011	0.204000	4.3503	2:12:25 PM	4.3503	4.7500	4.3505	4.3503	4.3503	4.3503	4.3503
FXTN 07-36	PIBD0711D360	9M	12.0000	283	0.78	4/15/2011						4.5500				
TEBD 07-36	TEBD0711D360	9M	12.0000	283	0.78	4/15/2011										
TBILL 04.20.11	PIBL1210D088	10M		288	0.79	4/20/2011	3.790000	4.4000	2:02:46 PM	4.4000	4.7500	4.4000	4.4000	4.4000	4.4000	4.4000
ZCB 07-02	PIBZ0711D021	10M		291	0.80	4/23/2011										
TBILL 05.18.11	PIBL1210E103	11M		316	0.87	5/18/2011					4.7500	4.4000				
TBILL 06.15.11	PIBL1210F120	1Y		344	0.94	6/15/2011	41.960700	4.5750	3:59:24 PM	4.5734	4.6250	4.5750	4.5000	4.5800	4.5000	4.5750
FXTN 05-63	PIBD0511F638	1Y	10.6250	351	0.96	6/22/2011										
TBILL 06.29.11*	PIBL1210F139	1Y		358	0.98	6/29/2011	205.322925	4.5900	4:14:53 PM	4.5917	4.6750	4.5000	4.6150	4.6150	4.5000	4.5900
FXTN 07-37	PIBD0711G376	1.5Y	12.0000	381	1.04	7/22/2011										
TEBD 07-37	TEBD0711G376	1.5Y	12.0000	381	1.04	7/22/2011										
RTB 03-06	PIID0311G065	1.5Y	8.5000	390	1.07	7/31/2011					5.2500	4.6000				
RTE 03-06	TEID0311G065	1.5Y	8.5000	390	1.07	7/31/2011										
SPTB 10-01	SPTB1011I016	1.5Y	15.5000	441	1.21	9/20/2011										
SPTE 10-01	TETB1011I016	1.5Y	15.5000	441	1.21	9/20/2011										
FXTN 10-28	PIBD1011J288	1.5Y	16.5000	462	1.27	10/11/2011										
TEBD 10-28	TEBD1011J288	1.5Y	16.5000	462	1.27	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		469	1.28	10/18/2011										
FXTN 05-64	PIBD0511J642	1.5Y	7.2500	470	1.29	10/19/2011						4.6250				
TEBD 05-64	TEBD0511J642	1.5Y	7.2500	470	1.29	10/19/2011										
RTB 05-05	PIID0511L054	1.5Y	5.8750	518	1.42	12/6/2011					5.5000	4.7000				
RTE 05-05	TEID0511L054	1.5Y	5.8750	518	1.42	12/6/2011										
FXTN 04-19	PIBD0411L191	1.5Y	5.8750	525	1.44	12/13/2011						4.7000				
TEBD 04-19	TEBD0411L191	1.5Y	5.8750	525	1.44	12/13/2011										
FXTN 03-18	PIBD0312A182	2Y	5.8750	551	1.51	1/8/2012										
TEBD 03-18	TEBD0312A182	2Y	5.8750	551	1.51	1/8/2012										
SPTB 10-02	SPTB1012A021	2Y	14.0000	574	1.57	1/31/2012										
FXTN 05-65	PIBD0512B658	2Y	5.7500	595	1.63	2/21/2012	7.200000	4.7000	3:01:57 PM	4.8110	5.1000	4.8500	4.9000	4.9000	4.7000	4.7000
TEBD 05-65	TEBD0512B658	2Y	5.7500	595	1.63	2/21/2012										
FXTN 10-29	PIBD1012D291	2Y	13.0000	659	1.81	4/25/2012										
FXTN 07-39 *	PIBD0712D395	2Y	11.5000	662	1.81	4/28/2012					5.2000	4.8250				
TEBD 07-39	TEBD0712D395	2Y	11.5000	662	1.81	4/28/2012										
RTB 05-06	PIID0512H067	2.5Y	7.1250	757	2.07	8/1/2012					5.7500	5.1000				
RTE 05-06	TEID0512H067	2.5Y	7.1250	757	2.07	8/1/2012										
FXTN 07-40	PIBD0712H408	2.5Y	11.3750	774	2.12	8/18/2012										
TEBD 07-40	TEBD0712H408	2.5Y	11.3750	774	2.12	8/18/2012										
ZCB 07-03	PIBZ0712I033	2.5Y		795	2.18	9/8/2012										

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RTB 03-07	PIID0312I070	2.5Y	5.2500	811	2.22	9/24/2012	0.500000	5.2000	3:02:17 PM	5.2000	5.4000	5.1000	5.2000	5.2000	5.2000	5.2000
FXTN 10-30	PIBD1012J302	2.5Y	12.1250	834	2.28	10/17/2012										
FXTN 07-41	PIBD0712K413	2.5Y	10.5000	865	2.37	11/17/2012										
TEBD 07-41	TEBD0712K413	2.5Y	10.5000	865	2.37	11/17/2012										
FXTN 07-42	PIBD0713A421	3Y	9.0000	914	2.50	1/5/2013										
FXTN 03-19	PIBD0313A199	3Y	5.2500	916	2.51	1/7/2013										
FXTN 07-43	PIBD0713C438	3Y	8.7500	971	2.66	3/3/2013	151.235000	5.2250	3:04:17 PM	5.2151	5.2500	5.2000	5.2150	5.2250	5.2150	5.2250
TEBD 07-43	TEBD0713C438	3Y	8.7500	971	2.66	3/3/2013										
FXTN 05-66	PIBD0513C664	3Y	6.6250	981	2.69	3/13/2013										
TEBD 05-66	TEBD0513C664	3Y	6.6250	981	2.69	3/13/2013										
FXTN 10-31	PIBD1013C316	3Y	12.7500	995	2.73	3/27/2013						5.1500				
TEBD 10-31	TEBD1013C316	3Y	12.7500	995	2.73	3/27/2013										
FXTN 10-32	PIBD1013E320	3Y	11.7500	1044	2.86	5/15/2013										
FXTN 07-44 *	PIBD0713F446	3Y	9.6250	1089	2.98	6/29/2013					5.3750					
TEBD 07-44	TEBD0713F446	3Y	9.6250	1089	2.98	6/29/2013										
RTB 05-07	PIID0513G075	3.5Y	9.0000	1121	3.07	7/31/2013	7.133400	6.0000	12:38:40 PM	5.4401	6.0000	5.3750	5.3750	6.0000	5.3750	6.0000
RTE 05-07	TEID0513G075	3.5Y	9.0000	1121	3.07	7/31/2013										
FXTN 10-33	PIBD1013J337	3.5Y	11.0000	1191	3.26	10/9/2013										
FXTN 07-45	PIBD0713K457	3.5Y	7.1250	1215	3.33	11/2/2013					6.0000	5.5500				
FXTN 05-67	PIBD0514A673	4Y	6.2500	1301	3.56	1/27/2014	4,908.800000	5.6050	4:14:11 PM	5.6025	5.6100	5.3000	5.5950	5.6050	5.5850	5.6050
TEBD 05-67	TEBD0514A673	4Y	6.2500	1301	3.56	1/27/2014										
FXTN 10-34 *	PIBD1014C341	4Y	12.3750	1358	3.72	3/25/2014					5.7500	5.7000				
TEBD 10-34	TEBD1014C341	4Y	12.3750	1358	3.72	3/25/2014										
FXTN 10-35	PIBD1014G356	4.5Y	12.7500	1470	4.03	7/15/2014						5.7250				
TEBD 10-35	TEBD1014G356	4.5Y	12.7500	1470	4.03	7/15/2014										
RTB 05-08	PIID0514I080	4.5Y	6.2500	1541	4.22	9/24/2014	3,840.000000	6.0375	4:00:30 PM	6.0264	6.2500	5.8000	6.0250	6.0375	6.0200	6.0375
FXTN 07-46	PIBD0714J466	4.5Y	6.5000	1551	4.25	10/4/2014	400.000000	6.0400	10:24:50 AM	6.0337	6.3750		6.0300	6.0400	6.0300	6.0400
TEBD 07-46	TEBD0714J466	4.5Y	6.5000	1551	4.25	10/4/2014										
SPTB 10-03	SPTB1014J037	4.5Y	12.2500	1561	4.28	10/14/2014										
FXTN 10-36	PIBD1015B367	5Y	12.3750	1694	4.64	2/24/2015										
TEBD 10-36	TEBD1015B367	5Y	12.3750	1694	4.64	2/24/2015										
FXTN 05-68	PIBD0515E685	5Y	6.3750	1772	4.85	5/13/2015					6.5000					
FXTN 07-47 *	PIBD0715E477	5Y	8.3750	1781	4.88	5/22/2015					6.2500					
TEBD 07-47	TEBD0715E477	5Y	8.3750	1781	4.88	5/22/2015										
FXTN 10-37	PIBD1015H370	5.5Y	11.8750	1876	5.14	8/25/2015										
TEBD 10-37	TEBD1015H370	5.5Y	11.8750	1876	5.14	8/25/2015										
FXTN 10-38	PIBD1015L384	5.5Y	10.1250	1988	5.45	12/15/2015										
FXTN 10-39	PIBD1016A393	6Y	9.2500	2016	5.52	1/12/2016										
TEBD 10-39	TEBD1016A393	6Y	9.2500	2016	5.52	1/12/2016										
FXTN 07-48	PIBD0716A488	6Y	7.0000	2031	5.56	1/27/2016	1,580.000000	6.5200	3:50:47 PM	6.5179	6.5250	6.3750	6.5150	6.5200	6.5150	6.5200
TEBD 07-48	TEBD0716A488	6Y	7.0000	2031	5.56	1/27/2016										
FXTN 10-40	PIBD1016C407	6Y	7.5000	2094	5.74	3/30/2016										
TEBD 10-40	TEBD1016C407	6Y	7.5000	2094	5.74	3/30/2016										
FXTN 10-41	PIBD1016D416	6Y	7.0000	2122	5.81	4/27/2016										
FXTN 10-42	PIBD1016I420	6.5Y	9.1250	2252	6.17	9/4/2016	2,249.584000	6.7150	4:10:30 PM	6.7193	6.7275	6.5000	6.7250	6.7250	6.7150	6.7150
TEBD 10-42	TEBD1016I420	6.5Y	9.1250	2252	6.17	9/4/2016										

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RTB 07-01	PIID0716I018	6.5Y	7.0000	2272	6.22	9/24/2016	267.460500	6.8000	3:31:33 PM	6.7959	7.1250	6.7500	6.8000	6.8500	6.7500	6.8000
FXTN 10-43	PIBD1016K436	6.5Y	6.2500	2325	6.37	11/16/2016										
FXTN 07-49	PIBD0717C493	7Y	7.0000	2460	6.74	3/31/2017	1,100.000000	6.9150	3:11:19 PM	6.9082	7.2500		6.9000	6.9150	6.9000	6.9150
FXTN 20-01 *	PIBD2017D011	7Y	14.3750	2484	6.81	4/24/2017					7.0750					
FXTN 10-44	PIBD1017H447	7.5Y	7.7500	2605	7.14	8/23/2017										
TEBD 10-44	TEBD1017H447	7.5Y	7.7500	2605	7.14	8/23/2017										
FXTN 10-45	PIBD1018A451	8Y	5.8750	2766	7.58	1/31/2018	15.000000	7.1000	10:18:08 AM	7.1000			7.1000	7.1000	7.1000	7.1000
TEBD 10-45	TEBD1018A451	8Y	5.8750	2766	7.58	1/31/2018										
FXTN 10-47	PIBD1018K478	8.5Y	8.8750	3059	8.38	11/20/2018										
TEBD 10-47	TEBD1018K478	8.5Y	8.8750	3059	8.38	11/20/2018										
FXTN 10-48	PIBD1019B485	9Y	7.8750	3150	8.63	2/19/2019	1,121.500000	7.5000	2:19:28 PM	7.4997	7.8750		7.4850	7.5000	7.4850	7.5000
TEBD 10-48	TEBD1019B485	9Y	7.8750	3150	8.63	2/19/2019										
FXTN 10-50 *	PIBD1020B508	10Y	7.7500	3514	9.63	2/18/2020	500.969000	7.6900	12:12:50 PM	7.6898	7.7500	7.6150	7.6000	7.6900	7.6000	7.6900
FXTN 20-02	PIBD2022C021	12Y	15.0000	4269	11.70	3/14/2022										
FXTN 20-03	PIBD2022J033	13Y	12.7500	4486	12.29	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4612	12.64	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4612	12.64	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4710	12.90	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	4857	13.31	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	5081	13.92	6/3/2024										
FXTN 20-08	PIBD2024H086	15Y	12.8750	5144	14.09	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5242	14.36	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5396	14.78	4/14/2025										
FXTN 20-11	PIBD2025J116	16Y	12.1250	5585	15.30	10/20/2025										
TEBD 20-11	TEBD2025J116	16Y	12.1250	5585	15.30	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5625	15.41	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5625	15.41	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5676	15.55	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5676	15.55	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	5998	16.43	12/7/2026										
FXTN 20-14	PIBD2027I140	18Y	8.6250	6271	17.18	9/6/2027										
TEBD 20-14	TEBD2027I140	18Y	8.6250	6271	17.18	9/6/2027										
FXTN 20-15	PIBD2028L151	19Y	9.5000	6726	18.43	12/4/2028										
TEBD 20-15	TEBD2028L151	19Y	9.5000	6726	18.43	12/4/2028										
FXTN 20-16 *	PIBD2030E166	20Y	8.7500	7265	19.90	5/27/2030					8.6500	8.5000				
FXTN 25-02	PIBD2530G029	21Y	12.5000	7327	20.07	7/28/2030										
FXTN 25-03	PIBD2531A032	21Y	11.2500	7509	20.57	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7509	20.57	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7761	21.26	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8182	22.42	11/29/2032										