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Instrument Name	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 03.02.11	PIBL0310L140	<1M		5	0.01	3/2/2011					4.5000					
FXTN 05-62	PIBD0511C622	<1M	8.5000	6	0.02	3/3/2011	953.408000	3.0000	3:29:49 PM	2.7479			1.5000	3.1000	1.5000	3.0000
TEBD 05-62	TEBD0511C622	<1M	8.5000	6	0.02	3/3/2011										
TBILL 03.09.11	PIBL1210C052	<1M		12	0.03	3/9/2011	2.554000	3.2500	11:18:25 AM	3.2500	4.5000		3.2500	3.2500	3.2500	3.2500
TBILL 03.23.11	PIBL1210C061	1M		26	0.07	3/23/2011	21.759658	2.5000	3:59:52 PM	2.4710	4.5000	1.3000	2.2500	3.2500	2.2500	2.5000
TBILL 04.06.11*	PIBL1210D079	1M		40	0.11	4/6/2011	0.906000	2.2500	11:18:39 AM	2.2500	1.7500		2.2500	2.2500	2.2500	2.2500
TBILL 04.13.11	PIBL0311A015	2M		47	0.13	4/13/2011	5.806000	2.2500	11:19:02 AM	2.2500	4.5000		2.2500	2.2500	2.2500	2.2500
FXTN 07-36	PIBD0711D360	2M	12.0000	49	0.13	4/15/2011										
TEBD 07-36	TEBD0711D360	2M	12.0000	49	0.13	4/15/2011										
TBILL 04.20.11	PIBL1210D088	2M		54	0.15	4/20/2011	430.101000	2.2500	10:49:17 AM	1.4188	4.5000	1.3500	1.4000	2.2500	1.4000	2.2500
ZCB 07-02	PIBZ0711D021	2M		57	0.16	4/23/2011										
TBILL 05.04.11	PIBL1210E096	2M		68	0.19	5/4/2011	1.659000	2.2500	11:19:20 AM	2.2500			2.2500	2.2500	2.2500	2.2500
TBILL 05.18.11	PIBL1210E103	3M		82	0.22	5/18/2011										
TBILL 05.25.11*	PIBL0311B041	3M		89	0.24	5/25/2011	78.793343	1.4000	3:56:44 PM	1.4076	1.7500	1.3750	1.4000	1.5000	1.4000	1.4000
TBILL 06.01.11	PIBL0610L090	3M		96	0.26	6/1/2011	0.045000	2.5000	11:19:35 AM	2.5000		1.4000	2.5000	2.5000	2.5000	2.5000
TBILL 06.15.11	PIBL1210F120	4M		110	0.30	6/15/2011						1.4500				
FXTN 05-63	PIBD0511F638	4M	10.6250	117	0.32	6/22/2011										
TBILL 06.29.11	PIBL1210F139	4M		124	0.34	6/29/2011	2.515887	2.0000	10:36:20 AM	2.3016			2.3000	2.6000	2.0000	2.0000
TBILL 07.13.11	PIBL1210G147	5M		138	0.38	7/13/2011	16.210450	2.5000	10:25:14 AM	2.3635		1.5000	1.8000	2.5000	1.8000	2.5000
FXTN 07-37	PIBD0711G376	5M	12.0000	147	0.40	7/22/2011										
TEBD 07-37	TEBD0711G376	5M	12.0000	147	0.40	7/22/2011										
TBILL 07.27.11	PIBL1210G156	5M		152	0.42	7/27/2011						1.5500				
RTB 03-06	PIID0311G065	5M	8.5000	156	0.43	7/31/2011										
RTE 03-06	TEID0311G065	5M	8.5000	156	0.43	7/31/2011										
TBILL 08.10.11	PIBL1210H164	5M		166	0.45	8/10/2011	23.304000	1.7500	3:08:09 PM	2.1492		1.6250	2.2000	2.2000	1.6250	1.7500
TBILL 08.24.11*	PIBL1210H173	6M		180	0.49	8/24/2011	14.339671	1.8000	3:57:45 PM	2.1839	2.3750	1.7500	2.2500	2.2500	1.8000	1.8000
TBILL 09.07.11	PIBL1210I181	7M		194	0.53	9/7/2011						1.7600				
SPTB 10-01	SPTB1011I016	7M	15.5000	207	0.57	9/20/2011										
SPTE 10-01	TETB1011I016	7M	15.5000	207	0.57	9/20/2011										
TBILL 09.21.11	PIBL1210I190	7M		208	0.57	9/21/2011						2.0000				
TBILL 10.05.11	PIBL1210J206	8M		222	0.61	10/5/2011						2.1000				
FXTN 10-28	PIBD1011J288	8M	16.5000	228	0.62	10/11/2011										
TEBD 10-28	TEBD1011J288	8M	16.5000	228	0.62	10/11/2011										
ZCB 10-02	PIBZ1011J029	8M		235	0.64	10/18/2011										
FXTN 05-64	PIBD0511J642	8M	7.2500	236	0.65	10/19/2011										
TBILL 10.19.11	PIBL1210J215	8M		236	0.65	10/19/2011						2.3500				
TEBD 05-64	TEBD0511J642	8M	7.2500	236	0.65	10/19/2011										
TBILL 11.02.11	PIBL1210K222	9M		250	0.68	11/2/2011	109.859000	2.3750	3:11:12 PM	2.4433		2.3750	2.4500	2.4500	2.3750	2.3750
TBILL 11.16.11	PIBL1210K231	9M		264	0.72	11/16/2011	500.000000	2.5500	11:49:35 AM	2.5500		2.4000	2.5500	2.5500	2.5500	2.5500
TBILL 11.29.11	PIBL1210L249	9M		277	0.76	11/29/2011						2.5000				
RTB 05-05	PIID0511L054	10M	5.8750	284	0.78	12/6/2011										
RTE 05-05	TEID0511L054	10M	5.8750	284	0.78	12/6/2011										
FXTN 04-19	PIBD0411L191	10M	5.8750	291	0.80	12/13/2011										
TEBD 04-19	TEBD0411L191	10M	5.8750	291	0.80	12/13/2011										
FXTN 03-18	PIBD0312A182	11M	5.8750	317	0.87	1/8/2012										
TEBD 03-18	TEBD0312A182	11M	5.8750	317	0.87	1/8/2012										
TBILL 01.11.12	PIBL1211A016	11M		320	0.88	1/11/2012										
SPTB 10-02	SPTB1012A021	11M	14.0000	340	0.93	1/31/2012										
TBILL 02.08.12	PIBL1211B033	1Y		348	0.95	2/8/2012										

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FXTN 05-65	PIBD0512B658	1Y	5.7500	361	0.99	2/21/2012	0.200000	3.3750	3:17:32 PM	3.3750		3.4000	3.3750	3.3750	3.3750	3.3750
TEBD 05-65	TEBD0512B658	1Y	5.7500	361	0.99	2/21/2012										
TBILL 02.22.12*	PIBL1211B042	1Y		362	0.99	2/22/2012	2.135000	2.8500	3:31:37 PM	2.8500	3.1750	2.8500	2.8500	2.8500	2.8500	2.8500
FXTN 10-29	PIBD1012D291	1.5Y	13.0000	425	1.16	4/25/2012										
FXTN 07-39	PIBD0712D395	1.5Y	11.5000	428	1.17	4/28/2012										
TEBD 07-39	TEBD0712D395	1.5Y	11.5000	428	1.17	4/28/2012										
RTB 05-06	PIID0512H067	1.5Y	7.1250	523	1.43	8/1/2012						4.0000				
RTE 05-06	TEID0512H067	1.5Y	7.1250	523	1.43	8/1/2012										
FXTN 07-40	PIBD0712H408	1.5Y	11.3750	540	1.48	8/18/2012	4.000000	4.4500	11:55:17 AM	4.4500			4.4500	4.4500	4.4500	4.4500
TEBD 07-40	TEBD0712H408	1.5Y	11.3750	540	1.48	8/18/2012										
ZCB 07-03	PIBZ0712I033	2Y		561	1.54	9/8/2012										
RTB 03-07	PIID0312I070	2Y	5.2500	577	1.58	9/24/2012	2,626.990000	4.5000	4:10:42 PM	4.5683	5.1500		4.6000	5.1500	4.3500	4.5000
FXTN 10-30	PIBD1012J302	2Y	12.1250	600	1.64	10/17/2012										
FXTN 07-41	PIBD0712K413	2Y	10.5000	631	1.73	11/17/2012										
TEBD 07-41	TEBD0712K413	2Y	10.5000	631	1.73	11/17/2012										
FXTN 07-42	PIBD0713A421	2Y	9.0000	680	1.86	1/5/2013										
FXTN 03-19 *	PIBD0313A199	2Y	5.2500	682	1.87	1/7/2013					4.6250					
FXTN 07-43	PIBD0713C438	2.5Y	8.7500	737	2.02	3/3/2013	0.866504	4.4000	10:03:35 AM	4.4000	5.7500		4.4000	4.4000	4.4000	4.4000
TEBD 07-43	TEBD0713C438	2.5Y	8.7500	737	2.02	3/3/2013										
FXTN 05-66	PIBD0513C664	2.5Y	6.6250	747	2.05	3/13/2013	3.500000	4.5000	9:06:34 AM	4.5000			4.5000	4.5000	4.5000	4.5000
TEBD 05-66	TEBD0513C664	2.5Y	6.6250	747	2.05	3/13/2013										
FXTN 10-31	PIBD1013C316	2.5Y	12.7500	761	2.08	3/27/2013										
TEBD 10-31	TEBD1013C316	2.5Y	12.7500	761	2.08	3/27/2013										
FXTN 10-32	PIBD1013E320	2.5Y	11.7500	810	2.22	5/15/2013										
FXTN 07-44	PIBD0713F446	2.5Y	9.6250	855	2.34	6/29/2013										
TEBD 07-44	TEBD0713F446	2.5Y	9.6250	855	2.34	6/29/2013										
RTB 05-07	PIID0513G075	2.5Y	9.0000	887	2.43	7/31/2013										
RTE 05-07	TEID0513G075	2.5Y	9.0000	887	2.43	7/31/2013										
FXTN 10-33	PIBD1013J337	3Y	11.0000	957	2.62	10/9/2013										
FXTN 07-45	PIBD0713K457	3Y	7.1250	981	2.69	11/2/2013										
FXTN 05-67 *	PIBD0514A673	3Y	6.2500	1067	2.92	1/27/2014	2,930.710000	5.2000	4:06:13 PM	5.2004	5.3000		5.2000	5.2036	5.1000	5.2000
TEBD 05-67	TEBD0514A673	3Y	6.2500	1067	2.92	1/27/2014										
FXTN 10-34	PIBD1014C341	3.5Y	12.3750	1124	3.08	3/25/2014										
TEBD 10-34	TEBD1014C341	3.5Y	12.3750	1124	3.08	3/25/2014										
FXTN 10-35	PIBD1014G356	3.5Y	12.7500	1236	3.39	7/15/2014										
TEBD 10-35	TEBD1014G356	3.5Y	12.7500	1236	3.39	7/15/2014										
RTB 05-08	PIID0514I080	4Y	6.2500	1307	3.58	9/24/2014	0.100000	6.2500	3:00:45 PM	6.2500	6.0000		6.2500	6.2500	6.2500	6.2500
FXTN 07-46	PIBD0714J466	4Y	6.5000	1317	3.61	10/4/2014										
TEBD 07-46	TEBD0714J466	4Y	6.5000	1317	3.61	10/4/2014										
SPTB 10-03	SPTB1014J037	4Y	12.2500	1327	3.64	10/14/2014					6.0000					
FXTN 10-36 *	PIBD1015B367	4Y	12.3750	1460	4.00	2/24/2015					6.0000					
TEBD 10-36	TEBD1015B367	4Y	12.3750	1460	4.00	2/24/2015										
FXTN 05-68	PIBD0515E685	4.5Y	6.3750	1538	4.21	5/13/2015										
FXTN 07-47	PIBD0715E477	4.5Y	8.3750	1547	4.24	5/22/2015										
TEBD 07-47	TEBD0715E477	4.5Y	8.3750	1547	4.24	5/22/2015										
RTB 05-09	PIID0515H097	4.5Y	5.8750	1636	4.48	8/19/2015	0.550000	6.1000	3:16:22 PM	6.2588			6.3500	6.3500	6.1000	6.1000
FXTN 10-37	PIBD1015H370	4.5Y	11.8750	1642	4.50	8/25/2015										
TEBD 10-37	TEBD1015H370	4.5Y	11.8750	1642	4.50	8/25/2015										
FXTN 05-69	PIBD0515K697	5Y	4.6250	1734	4.75	11/25/2015										

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FXTN 10-38	PIBD1015L384	5Y	10.1250	1754	4.81	12/15/2015										
FXTN 10-39	PIBD1016A393	5Y	9.2500	1782	4.88	1/12/2016										
TEBD 10-39	TEBD1016A393	5Y	9.2500	1782	4.88	1/12/2016										
FXTN 07-48 *	PIBD0716A488	5Y	7.0000	1797	4.92	1/27/2016	2,005.200000	6.1750	4:09:37 PM	6.1671	6.2000		6.2000	6.2000	6.0500	6.1750
TEBD 07-48	TEBD0716A488	5Y	7.0000	1797	4.92	1/27/2016										
FXTN 10-40	PIBD1016C407	5.5Y	7.5000	1860	5.10	3/30/2016										
TEBD 10-40	TEBD1016C407	5.5Y	7.5000	1860	5.10	3/30/2016										
FXTN 10-41	PIBD1016D416	5.5Y	7.0000	1888	5.17	4/27/2016										
FXTN 10-42	PIBD1016I420	6Y	9.1250	2018	5.53	9/4/2016	150.000000	6.2500	12:02:02 PM	6.2500	6.9500		6.2500	6.2500	6.2500	6.2500
TEBD 10-42	TEBD1016I420	6Y	9.1250	2018	5.53	9/4/2016										
RTB 07-01	PIID0716I018	6Y	7.0000	2038	5.58	9/24/2016	7.768000	6.1500	3:34:03 PM	6.1500	6.3000	6.1500	6.1500	6.1500	6.1500	6.1500
FXTN 10-43	PIBD1016K436	6Y	6.2500	2091	5.73	11/16/2016										
FXTN 07-49	PIBD0717C493	6.5Y	7.0000	2226	6.10	3/31/2017	60.000000	6.2500	3:28:27 PM	6.2500	6.5000		6.2500	6.2500	6.2500	6.2500
FXTN 20-01	PIBD2017D011	6.5Y	14.3750	2250	6.16	4/24/2017										
RTB 07-02	PIID0717H026	6.5Y	6.6250	2367	6.48	8/19/2017	6.100000	6.8500	3:06:15 PM	6.8500		6.2500	6.8500	6.8500	6.8500	6.8500
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2371	6.50	8/23/2017										
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2371	6.50	8/23/2017										
FXTN 07-50	PIBD0717J502	7Y	5.3750	2437	6.68	10/28/2017										
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2532	6.94	1/31/2018					6.8750					
TEBD 10-45	TEBD1018A451	7Y	5.8750	2532	6.94	1/31/2018										
FXTN 10-47	PIBD1018K478	8Y	8.8750	2825	7.74	11/20/2018										
TEBD 10-47	TEBD1018K478	8Y	8.8750	2825	7.74	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2916	7.99	2/19/2019	173.000000	7.0000	3:32:17 PM	6.9912			6.5000	7.0000	6.5000	7.0000
TEBD 10-48	TEBD1019B485	8Y	7.8750	2916	7.99	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3280	8.99	2/18/2020										
RTB 10-01	PIID1020H015	9.5Y	7.2500	3463	9.49	8/19/2020	134.500000	7.2150	4:06:13 PM	7.2095			6.8500	7.2150	6.8500	7.2150
FXTN 10-51	PIBD1020I510	10Y	6.1250	3491	9.56	9/16/2020										
FXTN 10-52 *	PIBD1020L525	10Y	5.8750	3582	9.81	12/16/2020					7.2000	6.2500				
FXTN 20-02	PIBD2022C021	12Y	15.0000	4035	11.05	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4252	11.65	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4378	11.99	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4378	11.99	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4476	12.26	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4623	12.67	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	4847	13.28	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4910	13.45	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	5008	13.72	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5162	14.14	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5351	14.66	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5351	14.66	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5391	14.77	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5391	14.77	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5442	14.91	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5442	14.91	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5764	15.79	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	6037	16.54	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	6037	16.54	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6492	17.79	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6492	17.79	12/4/2028										

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FXTN 20-16	PIBD2030E166	20Y	8.7500	7031	19.26	5/27/2030	100.000000	8.0000	11:52:05 AM	8.0000			8.0000	8.0000	8.0000	8.0000
FXTN 25-02	PIBD2530G029	20Y	12.5000	7093	19.43	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7275	19.93	1/26/2031					8.3500					
TEBD 25-03	TEBD2531A032	20Y	11.2500	7275	19.93	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7527	20.62	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7948	21.78	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7948	21.78	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8654	23.71	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8983	24.61	9/30/2035										
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	9060	24.82	12/16/2035	72.062000	8.1083	3:57:55 PM	8.1109	8.1500	8.1083	8.1050	8.1500	8.1050	8.1083