

| TERM AUCTION FACILITY DATA | | | | | |
|----------------------------|---------------|------|-------------------------------|------------------|---------------|
| Loan date | Maturity date | Term | Borrower | Loan \$ millions | Interest rate |
| Dec 20 2007 | Jan 17 2008 | 28 | CITIBANK NA | | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | NORINCHUKIN BK NY BR | 10.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 14.7 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | LANDESBANK HESSEN-THURIN NY I | 1,900.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | LLOYDS TSB BK PLC NY BR | 205.9 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | WESTLB AG NY BR | 2,000.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | TORONTO-DOMINION BK NY BR | 250.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 1,000.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | WESTPAC BKG CORP NY BR | 90.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | ARAB BKG CORP NY BR | 200.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | SOCIETE GENERALE NY BR | 39.2 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | MIZUHO CORPORATE NY BR | 700.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | INTESA SANPAOLO SPA NY BR | 5.9 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | BANCO SANTANDER SA NY BR | 191.4 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | DRESDNER BK AG NY BR | 2,000.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 2,000.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 25.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 100.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | BANK TOK-MIT UFJ NY BR | 200.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 800.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | NATIXIS NY BR | 500.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | NORDEA BK FINLAND PLC NY BR | 50.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 2,000.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | LANDESBK BADEN WUERTTEMB NY | 2,000.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | DEPFA BK PLC NY BR | 198.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | WACHOVIA BK NA | 25.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | BANK OF MONTREAL CHICAGO BR | 475.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | FIRST TN BK NA | 1,000.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | BNP PARIBAS HOUSTON AGY | 1,400.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | BNP PARIBAS SF BR | 600.0 | 4.650 |
| Dec 20 2007 | Jan 17 2008 | 28 | FIRST NB OF NV | 10.0 | 4.650 |
| Dec 27 2007 | Jan 31 2008 | 35 | BARCLAYS BK PLC NY BR | 2,000.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | LLOYDS TSB BK PLC NY BR | 300.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | WESTLB AG NY BR | 2,000.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | SKANDINAVISKA ENSKILDA NY BR | 1,000.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | TORONTO-DOMINION BK NY BR | 1,250.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | SOCIETE GENERALE NY BR | 2,000.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | MIZUHO CORPORATE NY BR | 300.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | KBC BANK NV NY BR | 1,000.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | DRESDNER BK AG NY BR | 2,000.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | DZ BK AG DEUTSCHE ZENTRA NY B | 900.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | MITSUBISHI UFJ TR & BKG NY BR | 50.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | SUMITOMO MITSUI BKG NY BR | 300.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | NATIXIS NY BR | 367.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | DEXIA CREDIT LOCAL NY BR | 2,000.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | LANDESBK BADEN WUERTTEMB NY | 2,000.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | DELAWARE CTY B&TC | 12.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | COUNTRYWIDE BK FSB | 750.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | ORION BK | 25.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | BANK OF MONTREAL CHICAGO BR | 605.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | CAPMARK BK | 200.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | VIKING BK | 16.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | GREAT SOUTHERN BK | 50.0 | 4.670 |

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|-------------|-------------|----|--------------------------------|---------|-------|
| Dec 27 2007 | Jan 31 2008 | 35 | WASHINGTON MUT BK | 750.0 | 4.670 |
| Dec 27 2007 | Jan 31 2008 | 35 | STERLING SVG BK | 125.0 | 4.670 |
| Jan 17 2008 | Feb 14 2008 | 28 | CITIBANK NA | 3,000.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | MANUFACTURERS & TRADERS TC | 111.2 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | BANCO BILBAO VIZCAYA ARG NY BI | 750.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | WESTLB AG NY BR | 2,000.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | SKANDINAVISKA ENSKILDA NY BR | 300.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 3,000.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | ARAB BKG CORP NY BR | 200.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | SOCIETE GENERALE NY BR | 3,000.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | MIZUHO CORPORATE NY BR | 55.6 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | COMMERZBANK AG NY BR | 111.2 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | DRESDNER BK AG NY BR | 1,470.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 111.2 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 105.6 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 400.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | BANK HAPOALIM BM NY BR | 100.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | BANK TOK-MIT UFJ NY BR | 100.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,200.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | NATIXIS NY BR | 500.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 1,666.8 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | KEYBANK NA | 55.6 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | PNC BK NA | 1,000.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | COMMUNITY BKR BK | 10.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | REGIONS BK | 3,000.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | MB FNCL BK NA | 100.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | ASSOCIATED BK NA | 200.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | FIRST TN BK NA | 1,000.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | CITIBANK SD NA | 1,500.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | BNP PARIBAS HOUSTON AGY | 1,250.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | WELLS FARGO BK NA | 1,666.8 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | BNP PARIBAS SF BR | 750.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | FIRST NB OF NV | 50.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | PACIFIC CONTINENTAL BK | 10.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | BANK OF THE CASCADES | 25.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | ZIONS FIRST NB | 350.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | BMW BK OF N AMER | 200.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | MASSBANK | 20.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | DOLLAR BK FSB | 25.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | BANKUNITED FSB | 10.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | FIDELITY BK | 20.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | WASHINGTON MUT BK | 500.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | CASCADE BK | 10.0 | 3.950 |
| Jan 17 2008 | Feb 14 2008 | 28 | STERLING SVG BK | 66.0 | 3.950 |
| Jan 31 2008 | Feb 28 2008 | 28 | STATE STREET B&TC | 500.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | CITIBANK NA | 3,000.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | BANCO POPULAR DE PR | 100.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | CANADIAN IMPERIAL BK NY AGY | 400.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | BARCLAYS BK PLC NY BR | 2,000.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | WESTLB AG NY BR | 1,900.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 2,200.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | DEUTSCHE BK AG NY BR | 1,000.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | SOCIETE GENERALE NY BR | 3,000.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | MIZUHO CORPORATE NY BR | 500.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | COMMERZBANK AG NY BR | 2,000.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | DRESDNER BK AG NY BR | 1,897.9 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 2,900.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 150.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 400.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | BANK HAPOALIM BM NY BR | 300.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | SUMITOMO TR BKG NY BR | 10.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 3,000.0 | 3.123 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Jan 31 2008 | Feb 28 2008 | 28 | DELAWARE CTY B&TC | 10.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | COMMUNITY BKR BK | 15.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | CAROLINA FIRST BK | 400.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | UNITED CMNTY BK | 50.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | REGIONS BK | 2,000.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | CITIZENS BK | 10.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | ORION BK | 40.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | MB FNCL BK NA | 100.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | INDEPENDENT BK | 35.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | ASSOCIATED BK NA | 200.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | FIRST TN BK NA | 500.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | CITIBANK SD NA | 419.1 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | AMERICAN BK | 10.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | COMMERCE BK NA | 200.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | ZIONS FIRST NB | 250.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | CAPMARK BK | 270.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | VIKING BK | 28.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | PROVIDENT BK OF MD | 100.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | BANKUNITED FSB | 35.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | GREAT SOUTHERN BK | 50.0 | 3.123 |
| Jan 31 2008 | Feb 28 2008 | 28 | GLACIER BK | 20.0 | 3.123 |
| Feb 14 2008 | Mar 13 2008 | 28 | STATE STREET B&TC | 1,000.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | WESTLB AG NY BR | 2,000.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 3,000.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | SOCIETE GENERALE NY BR | 3,000.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | MIZUHO CORPORATE NY BR | 500.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | COMMERZBANK AG NY BR | 1,000.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | DRESDNER BK AG NY BR | 2,718.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 150.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 1,000.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | BANK HAPOALIM BM NY BR | 200.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | BANK TOK-MIT UFJ NY BR | 100.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,200.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | NATIXIS 1251 AVE OF AMERS BR | 750.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | SUMITOMO TR BKG NY BR | 100.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 3,000.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | DEPFA BK PLC NY BR | 896.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | COMMUNITY BKR BK | 10.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | CAROLINA FIRST BK | 250.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | UNITED CMNTY BK | 50.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | REGIONS BK | 3,000.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | INDEPENDENT BK | 35.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | BNP PARIBAS HOUSTON AGY | 1,250.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | WELLS FARGO BK NA | 1,811.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | BNP PARIBAS SF BR | 650.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | FIRST NB OF NV | 25.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | ZIONS FIRST NB | 350.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | BMW BK OF N AMER | 200.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | CAPMARK BK | 500.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | MASSBANK | 10.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | PROVIDENT BK OF MD | 38.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | BANKUNITED FSB | 10.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | GREAT SOUTHERN BK | 30.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | WESTERN SECURITY BK | 17.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | UNITED CMRL BK | 50.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | WASHINGTON MUT BK | 500.0 | 3.010 |
| Feb 14 2008 | Mar 13 2008 | 28 | STERLING SVG BK | 100.0 | 3.010 |
| Feb 28 2008 | Mar 27 2008 | 28 | CITIBANK NA | 2,095.5 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | BANCO POPULAR DE PR | 100.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | LANDESBANK HESSEN-THURIN NY I | 349.2 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | STANDARD CHARTERED BK NY BR | 200.0 | 3.080 |

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|-------------|-------------|----|--------------------------------|---------|-------|
| Feb 28 2008 | Mar 27 2008 | 28 | WESTLB AG NY BR | 2,200.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | SKANDINAVISKA ENSKILDA NY BR | 1,000.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 3,000.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | ARAB BKG CORP NY BR | 200.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | SOCIETE GENERALE NY BR | 3,000.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | DRESDNER BK AG NY BR | 562.3 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 3,000.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 100.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | BANK HAPOALIM BM NY BR | 300.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,200.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | LANDESBK BADEN WUERTTEMBERG NY | 3,000.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | FORTIS BK SA/NV NY BR | 300.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | DEPFA BK PLC NY BR | 956.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | HUNTINGTON NB | 500.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | COMMUNITY BKR BK | 10.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | CAROLINA FIRST BK | 300.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | UNITED CMNTY BK | 90.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | CITIZENS BK | 10.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | LYDIAN PRIV BK | 50.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | MB FNCL BK NA | 250.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | ABN-AMRO BK NV CHICAGO BR | 1,500.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | INDEPENDENT BK | 35.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | M&I MARSHALL & ILSLEY BK | 500.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | ASSOCIATED BK NA | 400.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | FIRST TN BK NA | 1,000.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | CITIBANK SD NA | 3,000.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | AMERICAN BK | 10.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | FIRST SECURITY BK MISSOULA | 20.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | CAPMARK BK | 500.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | VIKING BK | 27.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | PROVIDENT BK OF MD | 100.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | GREAT SOUTHERN BK | 50.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | GLACIER BK | 10.0 | 3.080 |
| Feb 28 2008 | Mar 27 2008 | 28 | STERLING SVG BK | 75.0 | 3.080 |
| Mar 13 2008 | Apr 10 2008 | 28 | CITIBANK NA | 3,000.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | STANDARD CHARTERED BK NY BR | 750.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | BARCLAYS BK PLC NY BR | 3,000.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | RABOBANK NEDERLAND NY BR | 317.6 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | WESTLB AG NY BR | 1,400.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | SKANDINAVISKA ENSKILDA NY BR | 350.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 3,000.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | SOCIETE GENERALE NY BR | 5,000.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | MIZUHO CORPORATE NY BR | 1,000.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | UBS AG PARK AVE BR | 5,000.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | DRESDNER BK AG NY BR | 5,000.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 150.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 1,000.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 500.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | BANK HAPOALIM BM NY BR | 200.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,200.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,500.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | SUMITOMO TR BKG NY BR | 150.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 5,000.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | DEPFA BK PLC NY BR | 2,050.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | NATIONAL CITY BK | 1,250.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | KEYBANK NA | 158.8 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | COMMUNITY BKR BK | 10.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | CAROLINA FIRST BK | 200.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | UNITED CMNTY BK | 51.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | MB FNCL BK NA | 75.0 | 2.800 |

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|-------------|-------------|----|--------------------------------|---------|-------|
| Mar 13 2008 | Apr 10 2008 | 28 | BANK OF MONTREAL CHICAGO BR | 500.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | FIRST MIDWEST BK | 50.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | INDEPENDENT BK | 90.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | M&I MARSHALL & ILSLEY BK | 39.7 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | BANK OF THE OZARKS | 20.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | FIRST TN BK NA | 1,000.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | CITIBANK SD NA | 3,000.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | AMERICAN BK | 5.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | BNP PARIBAS HOUSTON AGY | 1,200.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | BNP PARIBAS SF BR | 675.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | FIRST NB OF NV | 25.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | BANK OF THE CASCADES | 17.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | ZIONS FIRST NB | 350.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | CAPMARK BK | 500.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | BANK OF AMER FORK | 29.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | PROVIDENT BK OF MD | 150.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | GLACIER BK | 10.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | WESTERN SECURITY BK | 16.0 | 2.800 |
| Mar 13 2008 | Apr 10 2008 | 28 | HOMESTREET BK | 11.0 | 2.800 |
| Mar 27 2008 | Apr 24 2008 | 28 | STATE STREET B&TC | 1,000.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | MANUFACTURERS & TRADERS TC | 500.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | BANCO BILBAO VIZCAYA ARG NY BI | 500.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | STANDARD CHARTERED BK NY BR | 600.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | WESTLB AG NY BR | 2,300.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 2,940.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | DEUTSCHE BK AG NY BR | 5,000.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | ARAB BKG CORP NY BR | 185.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | SOCIETE GENERALE NY BR | 5,000.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | DRESDNER BK AG NY BR | 5,000.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 650.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 650.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | BANK HAPOALIM BM NY BR | 300.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,200.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | SUMITOMO TR BKG NY BR | 150.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | ERSTE BK OESTERREICHISCH NY BR | 1,500.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 5,000.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | DEPFA BK PLC NY BR | 900.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | NATIONAL CITY BK | 3,000.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | HUNTINGTON NB | 625.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | WACHOVIA BK NA | 3,500.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | REGIONS BK | 4,943.5 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | MB FNCL BK NA | 75.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | FIRST MIDWEST BK | 150.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | M&I MARSHALL & ILSLEY BK | 500.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | FIRST TN BK NA | 988.7 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | VALLEY BK OF HELENA | 7.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | AMERICAN BK | 20.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | FIRST SECURITY BK MISSOULA | 16.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | BANK OF HEMET | 5.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | TOWN N BK NV NA | 93.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | CAPMARK BK | 500.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | BANK OF AMER FORK | 34.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | GREAT SOUTHERN BK | 60.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | GLACIER BK | 8.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | MIDFIRST BK | 80.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | WASHINGTON MUT BK | 1,500.0 | 2.615 |
| Mar 27 2008 | Apr 24 2008 | 28 | CASCADE BK | 20.0 | 2.615 |
| Apr 10 2008 | May 8 2008 | 28 | BARCLAYS BK PLC NY BR | 3,400.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | SKANDINAVISKA ENSKILDA NY BR | 800.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 5,000.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 3,400.0 | 2.820 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Apr 10 2008 | May 8 2008 | 28 | DEUTSCHE BK AG NY BR | 2,000.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | ARAB BKG CORP NY BR | 270.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | SOCIETE GENERALE NY BR | 5,000.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | MIZUHO CORPORATE NY BR | 1,000.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | UBS AG PARK AVE BR | 5,000.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | DRESDNER BK AG NY BR | 4,031.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 2,500.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 200.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 975.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 520.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | BANK HAPOALIM BM NY BR | 200.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,500.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | NATIXIS 1251 AVE OF AMERS BR | 500.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | SUMITOMO TR BKG NY BR | 150.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 5,000.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | DEPFA BK PLC NY BR | 4,000.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | HUNTINGTON NB | 300.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | COMMUNITY BKR BK | 5.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | WACHOVIA BK NA | 3,500.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | NATIONAL BK OF SC | 50.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | AMERICAN BK | 5.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | FIRST NB OF NV | 25.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | CAPMARK BK | 500.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | VIKING BK | 20.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | PROVIDENT BK OF MD | 100.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | NEW S FSB | 25.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | GLACIER BK | 9.0 | 2.820 |
| Apr 10 2008 | May 8 2008 | 28 | WESTERN SECURITY BK | 15.0 | 2.820 |
| Apr 24 2008 | May 22 2008 | 28 | STATE STREET B&TC | 500.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | STANDARD CHARTERED BK NY BR | 1,000.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | BARCLAYS BK PLC NY BR | 1,450.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | WESTLB AG NY BR | 1,200.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | SKANDINAVISKA ENSKILDA NY BR | 450.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 1,700.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 2,700.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | DEUTSCHE BK AG NY BR | 4,382.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | ARAB BKG CORP NY BR | 180.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | SOCIETE GENERALE NY BR | 5,000.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | UBS AG PARK AVE BR | 5,000.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | DRESDNER BK AG NY BR | 5,000.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 100.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 640.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 650.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | BANK HAPOALIM BM NY BR | 300.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | BANK TOK-MIT UFJ NY BR | 500.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,500.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | SUMITOMO TR BKG NY BR | 300.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 2,000.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | LANDESBK BADEN WUERTTEMB NY | 2,500.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | FORTIS BK SA/NV NY BR | 500.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | DEPFA BK PLC NY BR | 1,026.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | HUNTINGTON NB | 200.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | WACHOVIA BK NA | 5,000.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | NATIONAL BK OF SC | 50.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | REGIONS BK | 2,000.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | MB FNCL BK NA | 75.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | BANK OF MONTREAL CHICAGO BR | 376.4 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | FIRST MIDWEST BK | 150.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | ASSOCIATED BK NA | 200.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | FIRST TN BK NA | 2,000.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | AMERICAN BK | 7.5 | 2.870 |

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|-------------|-------------|----|--------------------------------|---------|-------|
| Apr 24 2008 | May 22 2008 | 28 | UNION BK OF CA NA | 100.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | MERRILL LYNCH BK USA | 5.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | BMW BK OF N AMER | 150.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | CAPMARK BK | 350.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | VIKING BK | 8.1 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | PROVIDENT BK OF MD | 50.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | BANK OF N GA | 50.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | NEW S FSB | 25.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | GREAT SOUTHERN BK | 75.0 | 2.870 |
| Apr 24 2008 | May 22 2008 | 28 | MIDFIRST BK | 50.0 | 2.870 |
| May 8 2008 | Jun 5 2008 | 28 | ROCKLAND TC | 30.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | CITIBANK NA | 3,238.2 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BANCO POPULAR DE PR | 100.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BANCO BILBAO VIZCAYA ARGENTAI | 5.3 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | MANUFACTURERS & TRADERS TC | 500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BANCO BILBAO VIZCAYA ARG NY BI | 500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | LANDESBANK HESSEN-THURIN NY I | 1,000.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | STANDARD CHARTERED BK NY BR | 400.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BARCLAYS BK PLC NY BR | 3,300.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | SKANDINAVISKA ENSKILDA NY BR | 800.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 5,000.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 3,000.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | DEUTSCHE BK AG NY BR | 2,000.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | ARAB BKG CORP NY BR | 270.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | SOCIETE GENERALE NY BR | 7,500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | MIZUHO CORPORATE NY BR | 1,000.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | UBS AG PARK AVE BR | 3,000.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | DRESDNER BK AG NY BR | 6,860.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY BI | 2,500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 200.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 960.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 510.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BANK HAPOALIM BM NY BR | 200.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BANK TOK-MIT UFJ NY BR | 500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | NATIXIS 1251 AVE OF AMERS BR | 500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | SUMITOMO TR BKG NY BR | 150.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 7,500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | DEPFA BK PLC NY BR | 4,500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | FIFTH THIRD BK | 500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | PNC BK NA | 1,000.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | HUNTINGTON NB | 600.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | COMMUNITY BKR BK | 20.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | WACHOVIA BK NA | 5,000.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | SOUTHERN CMNTY B&TC | 13.9 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | NATIONAL BK OF SC | 75.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | CAROLINA FIRST BK | 250.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | REGIONS BK | 2,000.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | CITIZENS BK | 10.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | MB FNCL BK NA | 75.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | AMCORE BK NA | 50.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | ASSOCIATED BK NA | 300.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | PLANTERS BK | 5.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | CITIBANK SD NA | 1,700.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | AMERICAN BK | 7.5 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | COMMERCE BK NA | 100.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | COMERICA BK | 1,000.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BNP PARIBAS HOUSTON AGY | 1,400.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BNP PARIBAS SF BR | 600.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | UNION BK OF CA NA | 1,000.0 | 2.220 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| May 8 2008 | Jun 5 2008 | 28 | CAPMARK BK | 500.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | ADVANTA BK CORP | 5.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | VIKING BK | 40.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | BANK OF N GA | 50.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | NEW S FSB | 25.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | GREAT SOUTHERN BK | 25.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | HOMESTREET BK | 100.0 | 2.220 |
| May 8 2008 | Jun 5 2008 | 28 | CASCADE BK | 25.0 | 2.220 |
| May 22 2008 | Jun 19 2008 | 28 | RBS CITIZENS NA | 1,500.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | JPMORGAN CHASE BK NA | 2,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | CITIBANK NA | 2,686.9 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | ABBEY NAT TREASURY SVC CT BR | 1,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | BANCO POPULAR DE PR | 100.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | STANDARD CHARTERED BK NY BR | 1,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | BARCLAYS BK PLC NY BR | 1,265.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | RABOBANK NEDERLAND NY BR | 1,433.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | WESTLB AG NY BR | 985.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | TORONTO-DOMINION BK NY BR | 1,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 3,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | DEUTSCHE BK AG NY BR | 6,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | ARAB BKG CORP NY BR | 180.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | ROYAL BK OF CANADA NY BR | 500.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | SOCIETE GENERALE NY BR | 6,433.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | MIZUHO CORPORATE NY BR | 500.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | DRESDNER BK AG NY BR | 4,800.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 200.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 640.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 620.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | BANK HAPOALIM BM NY BR | 300.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,500.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | ISRAEL DISCOUNT BK OF NY | 50.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | SUMITOMO TR BKG NY BR | 750.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | SHOKO CHUKIN BK NY BR | 30.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 4,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | DEPFA BK PLC NY BR | 790.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | CHASE BK USA NA | 2,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | CITIZENS BK OF PA | 240.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | KEYBANK NA | 1,500.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | FIFTH THIRD BK | 358.2 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | HUNTINGTON NB | 600.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | DELAWARE CTY B&TC | 10.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | COMMUNITY BKR BK | 6.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | WACHOVIA BK NA | 5,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | SOUTHERN CMNTY B&TC | 30.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | NATIONAL BK OF SC | 75.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | SOUTH CAROLINA B&T NA | 10.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | CAROLINA FIRST BK | 300.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | GEORGIA CMRC BK | 25.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | COMPASS BK | 500.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | REGIONS BK | 3,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | BANK OF PENSACOLA | 50.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | CITIZENS BK | 7.5 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | LYDIAN PRIV BK | 40.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | MB FNCL BK NA | 75.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | BANK OF MONTREAL CHICAGO BR | 250.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | FIRST MIDWEST BK | 100.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | INDEPENDENT BK | 95.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | M&I MARSHALL & ILSLEY BK | 1,500.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | ASSOCIATED BK NA | 500.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | FIRST TN BK NA | 2,000.0 | 2.100 |

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|-------------|-------------|----|--------------------------------|---------|-------|
| May 22 2008 | Jun 19 2008 | 28 | CITIBANK SD NA | 1,700.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | AMERICAN BK | 12.5 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | COMMERCE BK NA | 200.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | STILLWATER NB&TC | 40.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | COMERICA BK | 858.2 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | WELLS FARGO BK NA | 7,500.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | UNION BK OF CA NA | 1,000.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | PACIFIC CONTINENTAL BK | 10.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | BANK OF THE CASCADES | 50.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | VIKING BK | 20.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | NEW YORK CMNTY BK | 9.4 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | BANK OF N GA | 75.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | NEW S FSB | 25.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | GREAT SOUTHERN BK | 25.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | HOME SVG AMERICA | 7.5 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | MIDFIRST BK | 250.0 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | CALIFORNIA NB | 107.5 | 2.100 |
| May 22 2008 | Jun 19 2008 | 28 | HOMESTREET BK | 75.0 | 2.100 |
| Jun 5 2008 | Jul 3 2008 | 28 | BANCO POPULAR DE PR | 200.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | MANUFACTURERS & TRADERS TC | 500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | STANDARD CHARTERED BK NY BR | 550.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BARCLAYS BK PLC NY BR | 4,300.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 5,000.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | TORONTO-DOMINION BK NY BR | 1,000.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 3,350.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | DEUTSCHE BK AG NY BR | 2,500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | SOCIETE GENERALE NY BR | 7,500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | MIZUHO CORPORATE NY BR | 1,000.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | UBS AG PARK AVE BR | 3,000.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | DRESDNER BK AG NY BR | 7,500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY BR | 1,727.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 200.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 860.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 505.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | NATIXIS 1251 AVE OF AMERS BR | 700.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | SUMITOMO TR BKG NY BR | 150.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 7,500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | FORTIS BK SA/NV NY BR | 650.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | DEPFA BK PLC NY BR | 4,376.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | COMMUNITY BKR BK | 10.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | WACHOVIA BK NA | 5,000.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | NATIONAL BK OF SC | 75.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | REGIONS BK | 2,000.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | MB FNCL BK NA | 75.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BANK OF MONTREAL CHICAGO BR | 500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | AMCORE BK NA | 75.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | ASSOCIATED BK NA | 500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | AMERICAN BK | 7.5 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | COMMERCE BK NA | 200.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | COMERICA BK | 500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BNP PARIBAS HOUSTON AGY | 1,400.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | WELLS FARGO BK NA | 5,567.6 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BNP PARIBAS SF BR | 600.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | UNION BK OF CA NA | 1,000.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | ZIONS FIRST NB | 500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BMW BK OF N AMER | 50.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | CAPMARK BK | 500.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BANK OF AMER FORK | 32.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | VIKING BK | 40.0 | 2.260 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Jun 5 2008 | Jul 3 2008 | 28 | NEW YORK CMNTY BK | 50.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | PROVIDENT BK OF MD | 100.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | BANK OF N GA | 100.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | GREAT SOUTHERN BK | 25.0 | 2.260 |
| Jun 5 2008 | Jul 3 2008 | 28 | CASCADE BK | 25.0 | 2.260 |
| Jun 19 2008 | Jul 17 2008 | 28 | RBS CITIZENS NA | 1,500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BANCO POPULAR DE PR | 100.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | LANDESBANK HESSEN-THURIN NY I | 1,300.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | STANDARD CHARTERED BK NY BR | 1,500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BARCLAYS BK PLC NY BR | 988.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | WESTLB AG NY BR | 1,519.3 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 5,000.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 2,550.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | DEUTSCHE BK AG NY BR | 5,000.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | ROYAL BK OF CANADA NY BR | 1,000.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | SOCIETE GENERALE NY BR | 4,000.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | MIZUHO CORPORATE NY BR | 500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | DRESDNER BK AG NY BR | 7,500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 488.4 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 200.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 620.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 690.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 2,000.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | SUMITOMO TR BKG NY BR | 500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | NORDDEUTSCHE LANDESBANK NY I | 100.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 6,000.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | DEPFA BK PLC NY BR | 591.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | CITIZENS BK OF PA | 240.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | KEYBANK NA | 2,500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | HUNTINGTON NB | 300.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | DELAWARE CTY B&TC | 10.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | COMMUNITY BKR BK | 16.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | WACHOVIA BK NA | 5,000.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | SOUTHERN CMNTY B&TC | 30.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | NATIONAL BK OF SC | 75.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | CAROLINA FIRST BK | 500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | COMPASS BK | 600.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | REGIONS BK | 3,500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BANK OF PENSACOLA | 50.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | LYDIAN PRIV BK | 60.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | MB FNCL BK NA | 75.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BANK OF MONTREAL CHICAGO BR | 750.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | FIRST MIDWEST BK | 125.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | M&I MARSHALL & ILSLEY BK | 1,500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | ASSOCIATED BK NA | 500.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | FIRST TN BK NA | 1,940.6 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | COMERICA BK | 1,000.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | WELLS FARGO BK NA | 7,326.8 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BANK OF THE WEST | 400.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | UNION BK OF CA NA | 1,000.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | PACIFIC CONTINENTAL BK | 9.8 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | ZIONS FIRST NB | 190.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | CAPMARK BK | 350.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | VIKING BK | 20.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BANK OF N GA | 100.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | BANKATLANTIC | 25.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | GREAT SOUTHERN BK | 50.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | HOME SVG AMERICA | 10.0 | 2.360 |
| Jun 19 2008 | Jul 17 2008 | 28 | MIDFIRST BK | 100.0 | 2.360 |

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|-------------|-------------|----|--------------------------------|---------|-------|
| Jun 19 2008 | Jul 17 2008 | 28 | WASHINGTON MUT BK | 1,000.0 | 2.360 |
| Jul 3 2008 | Jul 31 2008 | 28 | BANCO POPULAR DE PR | 200.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BANCO BILBAO VIZCAYA ARG NY BI | 400.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | STANDARD CHARTERED BK NY BR | 700.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BARCLAYS BK PLC NY BR | 3,690.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | WESTLB AG NY BR | 129.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 5,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | TORONTO-DOMINION BK NY BR | 1,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 3,400.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | DEUTSCHE BK AG NY BR | 3,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | ARAB BKG CORP NY BR | 450.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | SOCIETE GENERALE NY BR | 5,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | MIZUHO CORPORATE NY BR | 1,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | UBS AG PARK AVE BR | 3,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | DRESDNER BK AG NY BR | 689.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY BI | 2,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 200.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 830.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 490.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,500.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | SUMITOMO TR BKG NY BR | 400.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | SHOKO CHUKIN BK NY BR | 30.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 7,500.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | FORTIS BK SA/NV NY BR | 650.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | DEPFA BK PLC NY BR | 4,346.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | KEYBANK NA | 1,500.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | FIFTH THIRD BK | 1,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | PNC BK NA | 500.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | COMMUNITY BKR BK | 13.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | WACHOVIA BK NA | 7,500.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | RBC BK USA | 250.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | SOUTHERN CMNTY B&TC | 20.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | NATIONAL BK OF SC | 75.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | REGIONS BK | 2,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | LYDIAN PRIV BK | 30.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | MB FNCL BK NA | 75.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | AMCORE BK NA | 75.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | M&I MARSHALL & ILSLEY BK | 750.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | ASSOCIATED BK NA | 500.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | AMERICAN BK | 10.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | COMERICA BK | 1,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BNP PARIBAS HOUSTON AGY | 1,300.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | WELLS FARGO BK NA | 7,311.8 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BNP PARIBAS SF BR | 700.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | UNION BK OF CA NA | 1,000.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | ZIONS FIRST NB | 375.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BMW BK OF N AMER | 100.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | CAPMARK BK | 500.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BANK OF AMER FORK | 32.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | VIKING BK | 40.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | NEW YORK CMNTY BK | 54.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | BANKATLANTIC | 25.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | GREAT SOUTHERN BK | 25.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | HOME SVG AMERICA | 7.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | MIDFIRST BK | 100.0 | 2.340 |
| Jul 3 2008 | Jul 31 2008 | 28 | CASCADE BK | 28.0 | 2.340 |
| Jul 17 2008 | Aug 14 2008 | 28 | RBS CITIZENS NA | 1,500.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | BANCO POPULAR DE PR | 100.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 2.300 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Jul 17 2008 | Aug 14 2008 | 28 | STANDARD CHARTERED BK NY BR | 1,200.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | BARCLAYS BK PLC NY BR | 1,400.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | WESTLB AG NY BR | 1,423.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 5,000.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | TORONTO-DOMINION BK NY BR | 965.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 3,200.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | DEUTSCHE BK AG NY BR | 5,000.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | ARAB BKG CORP NY BR | 55.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | SOCIETE GENERALE NY BR | 5,000.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | MIZUHO CORPORATE NY BR | 500.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | DRESDNER BK AG NY BR | 7,500.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 600.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 200.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 640.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 875.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 2,000.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | SUMITOMO TR BKG NY BR | 450.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | SHOKO CHUKIN BK NY BR | 40.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 6,500.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | HSH NORDBK AG NY BR | 300.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | DEPFA BK PLC NY BR | 500.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | CHASE BK USA NA | 2,000.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | CITIZENS BK OF PA | 400.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | KEYBANK NA | 3,000.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | FIFTH THIRD BK | 1,500.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | PNC BK NA | 500.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | HUNTINGTON NB | 150.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | DELAWARE CTY B&TC | 10.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | COMMUNITY BKR BK | 14.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | WACHOVIA BK NA | 5,000.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | SOUTHERN CMNTY B&TC | 30.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | NATIONAL BK OF SC | 75.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | CAROLINA FIRST BK | 600.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | SILVERTON BK NA | 100.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | COMPASS BK | 800.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | BANK OF PENSACOLA | 50.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | CITIZENS BK | 10.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | LYDIAN PRIV BK | 50.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | MB FNCL BK NA | 50.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | AMCORE BK NA | 75.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | FIRST MIDWEST BK | 50.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | M&I MARSHALL & ILSLEY BK | 750.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | ASSOCIATED BK NA | 500.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | FIRST TN BK NA | 2,000.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | AMERICAN BK | 10.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | COMMERCE BK NA | 100.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | COMERICA BK | 1,053.8 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | WELLS FARGO BK NA | 5,269.2 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | BANK OF THE WEST | 400.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | UNION BK OF CA NA | 1,000.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | PACIFIC CONTINENTAL BK | 10.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | ZIONS FIRST NB | 200.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | CAPMARK BK | 350.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | BANK OF N GA | 150.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | BANKATLANTIC | 30.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | GREAT SOUTHERN BK | 50.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | HOME SVG AMERICA | 15.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | US CENTRAL FCU | 500.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | MIDFIRST BK | 200.0 | 2.300 |
| Jul 17 2008 | Aug 14 2008 | 28 | WASHINGTON MUT BK | 1,000.0 | 2.300 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Jul 31 2008 | Aug 28 2008 | 28 | RBS CITIZENS NA | 1,700.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | ABBEY NAT TREASURY SVC CT BR | 123.8 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | STANDARD CHARTERED BK NY BR | 650.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | BARCLAYS BK PLC NY BR | 2,800.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 3,980.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 2,950.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | DEUTSCHE BK AG NY BR | 3,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | ARAB BKG CORP NY BR | 430.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | SOCIETE GENERALE NY BR | 4,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | MIZUHO CORPORATE NY BR | 1,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | DRESDNER BK AG NY BR | 4,500.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 1,800.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 200.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 790.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 575.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,500.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | SUMITOMO TR BKG NY BR | 450.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 5,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | FORTIS BK SA/NV NY BR | 400.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | HSH NORDBK AG NY BR | 500.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | DEPFA BK PLC NY BR | 4,369.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | CHASE BK USA NA | 495.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | NATIONAL CITY BK | 3,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | KEYBANK NA | 750.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | FIFTH THIRD BK | 1,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | PNC BK NA | 1,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | COMMUNITY BKR BK | 13.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | WACHOVIA BK NA | 5,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | RBC BK USA | 250.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | SOUTHERN CMNTY B&TC | 20.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | NATIONAL BK OF SC | 75.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | REGIONS BK | 5,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | BANK OF TAMPA | 20.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | LYDIAN PRIV BK | 50.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | AMCORE BK NA | 75.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | FIRST MIDWEST BK | 100.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | M&I MARSHALL & ILSLEY BK | 750.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | ASSOCIATED BK NA | 500.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | FIRST TN BK NA | 390.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | AMERICAN BK | 10.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | COMMERCE BK NA | 100.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | COMERICA BK | 1,500.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | BNP PARIBAS HOUSTON AGY | 1,300.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | WELLS FARGO BK NA | 5,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | BNP PARIBAS SF BR | 400.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | BANK OF THE WEST | 800.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | UNION BK OF CA NA | 1,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | CALIFORNIA B&TC | 200.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | ZIONS FIRST NB | 370.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | CAPMARK BK | 250.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | NEW YORK CMNTY BK | 86.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | BANK OF N GA | 100.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | GREAT SOUTHERN BK | 35.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | HOME SVG AMERICA | 11.2 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | US CENTRAL FCU | 1,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | MIDFIRST BK | 100.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | WASHINGTON MUT BK | 1,000.0 | 2.350 |
| Jul 31 2008 | Aug 28 2008 | 28 | CASCADE BK | 32.0 | 2.350 |
| Aug 14 2008 | Sep 11 2008 | 28 | RBS CITIZENS NA | 2,200.0 | 2.450 |

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|-------------|-------------|----|--------------------------------|---------|-------|
| Aug 14 2008 | Nov 6 2008 | 84 | BANCO POPULAR DE PR | 200.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | STANDARD CHARTERED BK NY BR | 700.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | STANDARD CHARTERED BK NY BR | 500.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | BARCLAYS BK PLC NY BR | 1,900.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | WESTLB AG NY BR | 2,100.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 2,578.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | BANK OF SCOTLAND PLC NY BR | 2,500.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 2,500.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | BAYERISCHE LANDESBANK NY BR | 1,000.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | DEUTSCHE BK AG NY BR | 5,000.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | ARAB BKG CORP NY BR | 400.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | MIZUHO CORPORATE NY BR | 250.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | MIZUHO CORPORATE NY BR | 250.0 | 2.754 |
| Aug 14 2008 | Nov 6 2008 | 84 | UBS AG PARK AVE BR | 2,500.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | DRESDNER BK AG NY BR | 5,000.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | DZ BK AG DEUTSCHE ZENTRA NY BR | 300.0 | 2.754 |
| Aug 14 2008 | Nov 6 2008 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 200.0 | 2.754 |
| Aug 14 2008 | Nov 6 2008 | 84 | CREDIT INDUS ET CMRL NY BR | 240.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 800.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | BAYERISCHE HYPO VEREINS NY BR | 1,000.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,500.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | SUMITOMO MITSUI BKG NY BR | 1,000.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | SUMITOMO TR BKG NY BR | 550.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | SUMITOMO TR BKG NY BR | 50.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | SHOKO CHUKIN BK NY BR | 50.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 4,000.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | DEXIA CREDIT LOCAL NY BR | 2,500.0 | 2.754 |
| Aug 14 2008 | Nov 6 2008 | 84 | FORTIS BK SA/NV NY BR | 1,200.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | HSH NORDBK AG NY BR | 500.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | HSH NORDBK AG NY BR | 750.0 | 2.754 |
| Aug 14 2008 | Nov 6 2008 | 84 | DEPFA BK PLC NY BR | 2,500.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | CITIZENS BK OF PA | 800.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | KEYBANK NA | 2,500.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | FIFTH THIRD BK | 1,000.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | HUNTINGTON NB | 150.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | COMMUNITY BKR BK | 7.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | COMMUNITY BKR BK | 5.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | WACHOVIA BK NA | 5,000.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | WACHOVIA BK NA | 2,500.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | SOUTHERN CMNTY B&TC | 20.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | SOUTHERN CMNTY B&TC | 20.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | NATIONAL BK OF SC | 50.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | CAROLINA FIRST BK | 200.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | COMPASS BK | 800.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | REGIONS BK | 2,000.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | BANK OF PENSACOLA | 50.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | CITIZENS BK | 10.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | LYDIAN PRIV BK | 75.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | AMCORE BK NA | 40.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | FIRST MIDWEST BK | 50.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | M&I MARSHALL & ILSLEY BK | 750.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | ASSOCIATED BK NA | 500.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | FIRST TN BK NA | 2,000.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | AMERICAN BK | 5.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | AMERICAN BK | 5.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | COMMERCE BK NA | 100.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | BANK OF THE WEST | 400.0 | 2.450 |
| Aug 14 2008 | Nov 6 2008 | 84 | BANK OF THE WEST | 640.0 | 2.754 |
| Aug 14 2008 | Sep 11 2008 | 28 | UNION BK OF CA NA | 1,500.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | ZIONS FIRST NB | 430.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | CAPMARK BK | 350.0 | 2.450 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Aug 14 2008 | Sep 11 2008 | 28 | BANK OF AMER FORK | 50.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | BANK OF N GA | 100.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | GREAT SOUTHERN BK | 50.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | US CENTRAL FCU | 5,000.0 | 2.450 |
| Aug 14 2008 | Sep 11 2008 | 28 | MIDFIRST BK | 125.0 | 2.450 |
| Aug 28 2008 | Sep 25 2008 | 28 | RBS CITIZENS NA | 4,300.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | ABBEY NAT TREASURY SVC CT BR | 400.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | METLIFE BK NA | 10.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | STANDARD CHARTERED BK NY BR | 300.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | BARCLAYS BK PLC NY BR | 2,800.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | WESTLB AG NY BR | 500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 2,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 3,500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | ARAB BKG CORP NY BR | 430.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | SOCIETE GENERALE NY BR | 2,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | MIZUHO CORPORATE NY BR | 1,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | DRESDNER BK AG NY BR | 6,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 1,800.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 100.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 750.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | BANK TOK-MIT UFJ NY BR | 1,500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | SUMITOMO TR BKG NY BR | 500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | SHOKO CHUKIN BK NY BR | 25.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 5,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | FORTIS BK SA/NV NY BR | 750.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | DEPFA BK PLC NY BR | 5,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | CHASE BK USA NA | 1,282.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | CITIZENS BK OF PA | 500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | NATIONAL CITY BK | 3,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | KEYBANK NA | 750.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | FIFTH THIRD BK | 1,500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | PNC BK NA | 500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | COMMUNITY BKR BK | 13.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | TOWNEBANK | 5.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | WACHOVIA BK NA | 5,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | RBC BK USA | 100.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | SOUTHERN CMNTY B&TC | 20.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | SQUARE 1 BK | 5.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | SILVERTON BK NA | 100.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | COMPASS BK | 200.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | REGIONS BK | 4,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | LYDIAN PRIV BK | 75.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | AMCORE BK NA | 45.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | FIRST MIDWEST BK | 100.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | M&I MARSHALL & ILSLEY BK | 1,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | ASSOCIATED BK NA | 500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | AMERICAN BK | 10.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | COMERICA BK | 2,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | WELLS FARGO BK NA | 7,500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | BANK OF THE WEST | 200.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | UNION BK OF CA NA | 1,500.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | CALIFORNIA B&TC | 250.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | PACIFIC CONTINENTAL BK | 10.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | ZIONS FIRST NB | 450.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | SALLIE MAE BK | 25.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | BANK OF N GA | 100.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | GREAT SOUTHERN BK | 25.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | HOME SVG AMERICA | 15.0 | 2.380 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Aug 28 2008 | Sep 25 2008 | 28 | US CENTRAL FCU | 2,000.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | MIDFIRST BK | 25.0 | 2.380 |
| Aug 28 2008 | Sep 25 2008 | 28 | CASCADE BK | 30.0 | 2.380 |
| Sep 11 2008 | Dec 4 2008 | 84 | BANK OF NOVA SCOTIA NY AGY | 250.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | STANDARD CHARTERED BK NY BR | 200.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | BARCLAYS BK PLC NY BR | 1,400.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | BANK OF SCOTLAND PLC NY BR | 2,500.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | TORONTO-DOMINION BK NY BR | 1,000.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 2,500.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | BAYERISCHE LANDESBANK NY BR | 1,500.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | ARAB BKG CORP NY BR | 425.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | MIZUHO CORPORATE NY BR | 71.6 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | UBS AG PARK AVE BR | 2,500.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | DRESDNER BK AG NY BR | 2,500.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 100.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | BAYERISCHE HYPO VEREINS NY BR | 1,200.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,000.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | SUMITOMO TR BKG NY BR | 550.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | SHOKO CHUKIN BK NY BR | 63.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | NORDDEUTSCHE LANDESBANK NY I | 250.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 2,500.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | DEXIA CREDIT LOCAL NY BR | 2,500.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | FORTIS BK SA/NV NY BR | 400.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | HSH NORDBK AG NY BR | 500.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | DEPFA BK PLC NY BR | 2,300.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | KEYBANK NA | 2,500.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | FIRSTMERIT BK NA | 25.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | FIRSTMERIT BK NA | 25.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | COMMUNITY BKR BK | 7.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | BANK OF AMER NA | 2,167.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | WACHOVIA BK NA | 2,500.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | WACHOVIA BK NA | 2,500.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | SOUTHERN CMNTY B&TC | 10.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | REGIONS BK | 1,000.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | BANK OF PENSACOLA | 40.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | LYDIAN PRIV BK | 75.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | AMCORE BK NA | 15.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | FIRST MIDWEST BK | 100.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | FIRST MRCH BK NA | 1.4 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | M&I MARSHALL & ILSLEY BK | 750.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | ASSOCIATED BK NA | 500.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | FIRST TN BK NA | 2,000.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | AMERICAN BK | 5.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | AMERICAN BK | 5.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | COMERICA BK | 1,000.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | WELLS FARGO BK NA | 2,500.0 | 2.670 |
| Sep 11 2008 | Dec 4 2008 | 84 | BANK OF THE WEST | 200.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | UNION BK OF CA NA | 1,500.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | ZIONS FIRST NB | 350.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | ZIONS FIRST NB | 100.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | CAPMARK BK | 125.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | BANK OF AMER FORK | 50.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | BANK OF N GA | 100.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | GREAT SOUTHERN BK | 50.0 | 2.530 |
| Sep 11 2008 | Dec 4 2008 | 84 | HOME SVG AMERICA | 15.0 | 2.670 |
| Sep 11 2008 | Oct 9 2008 | 28 | US CENTRAL FCU | 2,500.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | MIDFIRST BK | 75.0 | 2.530 |
| Sep 11 2008 | Oct 9 2008 | 28 | WASHINGTON MUT BK | 1,000.0 | 2.530 |
| Sep 25 2008 | Oct 23 2008 | 28 | RBS CITIZENS NA | 7,500.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | NORINCHUKIN BK NY BR | 2,000.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | STANDARD CHARTERED BK NY BR | 1,800.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | BARCLAYS BK PLC NY BR | 4,600.0 | 3.750 |

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|-------------|-------------|----|--------------------------------|----------|-------|
| Sep 25 2008 | Oct 23 2008 | 28 | WESTLB AG NY BR | 1,000.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | SKANDINAVISKA ENSKILDA NY BR | 464.8 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 1,162.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 4,500.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | SOCIETE GENERALE NY BR | 2,905.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | MIZUHO CORPORATE NY BR | 1,178.5 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | UBS AG PARK AVE BR | 3,500.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | DRESDNER BK AG NY BR | 7,500.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY BR | 1,000.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 500.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 765.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 750.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | BANK TOK-MIT UFJ NY BR | 1,500.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,500.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | SUMITOMO TR BKG NY BR | 410.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | SHINKIN CENTRAL BK NY BR | 400.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | GUNMA BANK NY BR | 10.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | DEXIA CREDIT LOCAL NY BR | 7,500.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | FORTIS BK SA/NV NY BR | 3,000.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | DEPFA BK PLC NY BR | 7,500.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | KEYBANK NA | 2,500.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | FIFTH THIRD BK | 2,000.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | HUNTINGTON NB | 200.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | WACHOVIA BK NA | 5,000.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | LYDIAN PRIV BK | 105.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | BANK OF MONTREAL CHICAGO BR | 750.0 | 3.750 |
| Sep 25 2008 | Oct 23 2008 | 28 | UNION BK OF CA NA | 1,500.0 | 3.750 |
| Oct 9 2008 | Jan 2 2009 | 85 | STATE STREET B&TC | 2,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | RBS CITIZENS NA | 2,500.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | CITIBANK NA | 5,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | METLIFE BK NA | 125.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | BANCO BILBAO VIZCAYA ARGENTAI | 200.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | BANK OF NOVA SCOTIA NY AGY | 1,250.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | CANADIAN IMPERIAL BK NY AGY | 505.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | BARCLAYS BK PLC NY BR | 1,800.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | LLOYDS TSB BK PLC NY BR | 500.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | RABOBANK NEDERLAND NY BR | 2,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | WESTLB AG NY BR | 400.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | TORONTO-DOMINION BK NY BR | 2,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | WESTPAC BKG CORP NY BR | 1,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | DEUTSCHE BK AG NY BR | 5,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | ARAB BKG CORP NY BR | 425.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | ROYAL BK OF CANADA NY BR | 1,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | SOCIETE GENERALE NY BR | 4,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | MIZUHO CORPORATE NY BR | 571.5 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | UBS AG PARK AVE BR | 8,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | DRESDNER BK AG NY BR | 2,100.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | DZ BK AG DEUTSCHE ZENTRA NY BR | 1,500.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | MITSUBISHI UFJ TR & BKG NY BR | 300.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | BAYERISCHE HYPO VEREINS NY BR | 300.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | ROYAL BK OF SCOTLAND PLC NY BR | 11,500.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | BANK TOK-MIT UFJ NY BR | 500.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | SUMITOMO MITSUI BKG NY BR | 1,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | SUMITOMO TR BKG NY BR | 500.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | SHOKO CHUKIN BK NY BR | 50.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | CHIBA BK NY BR | 50.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | GUNMA BANK NY BR | 45.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | NORDDEUTSCHE LANDESBANK NY BR | 200.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | FORTIS BK SA/NV NY BR | 3,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | HSH NORDBK AG NY BR | 500.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | CITIZENS BK OF PA | 500.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | KEYBANK NA | 4,000.0 | 1.390 |

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|-------------|-------------|----|-------------------------------|----------|-------|
| Oct 9 2008 | Jan 2 2009 | 85 | FIFTH THIRD BK | 1,010.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | PNC BK NA | 2,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | COMMUNITY BKR BK | 15.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | BANK OF AMER NA | 15,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | WACHOVIA BK NA | 15,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | RBC BK USA | 300.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | BRANCH BKG&TC | 500.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | SOUTHERN CMNTY B&TC | 30.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | CAROLINA FIRST BK | 300.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | COMPASS BK | 500.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | COLONIAL BK | 700.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | REGIONS BK | 7,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | BANK OF PENSACOLA | 50.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | LYDIAN PRIV BK | 75.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | BANK OF MONTREAL CHICAGO BR | 1,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | AMCORE BK NA | 50.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | M&I MARSHALL & ILSLEY BK | 2,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | ASSOCIATED BK NA | 500.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | FIRST TN BK NA | 2,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | CITIBANK SD NA | 5,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | COMMERCE BK NA | 100.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | COBIZ BK | 200.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | BNP PARIBAS HOUSTON AGY | 2,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | WELLS FARGO BK NA | 15,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | BANK OF THE WEST | 400.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | UNION BK OF CA NA | 2,000.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | ZIONS FIRST NB | 400.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | CAPMARK BK | 250.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | DORAL BK | 10.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | NEW YORK CMNTY BK | 100.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | DOLLAR BK FSB | 50.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | NEW S FSB | 10.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | CITIZENS FIRST SVG BK | 25.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | HOME SVG AMERICA | 10.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | MIDFIRST BK | 175.0 | 1.390 |
| Oct 9 2008 | Jan 2 2009 | 85 | CASCADE BK | 10.0 | 1.390 |
| Oct 23 2008 | Nov 20 2008 | 28 | RBS CITIZENS NA | 10,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | CITIBANK NA | 1,500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | HSBC BK USA NA | 500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | METLIFE BK NA | 300.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | NORINCHUKIN BK NY BR | 3,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 400.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | CANADIAN IMPERIAL BK NY AGY | 505.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | STANDARD CHARTERED BK NY BR | 1,800.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | BARCLAYS BK PLC NY BR | 3,100.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | RABOBANK NEDERLAND NY BR | 2,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | WESTLB AG NY BR | 2,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | SKANDINAVISKA ENSKILDA NY BR | 1,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 4,500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | DEUTSCHE BK AG NY BR | 5,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | ARAB BKG CORP NY BR | 160.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | ROYAL BK OF CANADA NY BR | 2,700.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | MIZUHO CORPORATE NY BR | 1,178.5 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | STERLING NB | 5.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | UBS AG PARK AVE BR | 3,500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | KBC BANK NV NY BR | 2,100.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | DRESDNER BK AG NY BR | 2,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 1,500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 200.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 1,175.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | BANK TOK-MIT UFJ NY BR | 1,500.0 | 1.110 |

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|-------------|-------------|----|-------------------------------|----------|-------|
| Oct 23 2008 | Nov 20 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 2,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | NATIXIS 1251 AVE OF AMERS BR | 2,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | SUMITOMO TR BKG NY BR | 400.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | GUNMA BANK NY BR | 30.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | FORTIS BK SA/NV NY BR | 3,500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | HSH NORDBK AG NY BR | 500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | CHASE BK USA NA | 1,005.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | KEYBANK NA | 5,500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | FIFTH THIRD BK | 2,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | HUNTINGTON NB | 200.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | BANK OF AMER NA | 15,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | WACHOVIA BK NA | 15,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | RBC BK USA | 200.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | CAROLINA FIRST BK | 500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | SILVERTON BK NA | 100.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | COMPASS BK | 400.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | REGIONS BK | 3,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | FIFTH THIRD BK | 500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | CITIZENS BK | 10.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | MERCANTIL COMMERCEBANK NA | 30.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | LYDIAN PRIV BK | 80.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | AMCORE BK NA | 30.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | FIRST MIDWEST BK | 100.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | FIFTH THIRD BK | 2,500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | INDEPENDENT BK | 100.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | M&I MARSHALL & ILSLEY BK | 500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | ASSOCIATED BK NA | 500.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | MCFARLAND ST BK | 7.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | FIRST TN BK NA | 1,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | AMERICAN BK | 10.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | COMMERCE BK NA | 100.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | COBIZ BK | 50.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | STILLWATER NB&TC | 20.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | AMEGY BK NA | 200.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | BANK OF NOVA SCOTIA HOU BR | 300.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | CITY NB | 5.5 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | BANK OF NOVA SCOTIA SF AGY | 300.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | UNION BK OF CA NA | 2,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | CALIFORNIA B&TC | 100.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | BANK OF THE CASCADES | 50.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | ZIONS FIRST NB | 100.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | COLUMBIA ST BK | 20.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | SOVEREIGN BK | 1,000.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | WEST VIEW SVG BK | 25.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | DOLLAR BK FSB | 50.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | BANK OF N GA | 50.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | NEW S FSB | 10.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | HOME SVG AMERICA | 15.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | MIDFIRST BK | 25.0 | 1.110 |
| Oct 23 2008 | Nov 20 2008 | 28 | FIRST FED BK OF CA FSB | 25.0 | 1.110 |
| Nov 6 2008 | Jan 29 2009 | 84 | STATE STREET B&TC | 1,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | RBS CITIZENS NA | 4,500.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | JPMORGAN CHASE BK NA | 5,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | HSBC BK USA NA | 1,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | ABBAY NAT TREASURY SVC CT BR | 1,800.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | METLIFE BK NA | 325.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BANCO BILBAO VIZCAYA ARGENTAI | 200.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | MANUFACTURERS & TRADERS TC | 500.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | NORINCHUKIN BK NY BR | 3,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BANK OF NOVA SCOTIA NY AGY | 3,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | CANADIAN IMPERIAL BK NY AGY | 970.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | STANDARD CHARTERED BK NY BR | 850.0 | 0.600 |

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|------------|-------------|----|-------------------------------|----------|-------|
| Nov 6 2008 | Jan 29 2009 | 84 | BARCLAYS BK PLC NY BR | 300.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BANCO ITAU SA NY BR | 10.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | WESTLB AG NY BR | 1,100.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BANK OF SCOTLAND PLC NY BR | 3,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | TORONTO-DOMINION BK NY BR | 2,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | DEUTSCHE BK AG NY BR | 6,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | ARAB BKG CORP NY BR | 425.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | ROYAL BK OF CANADA NY BR | 1,450.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | SOCIETE GENERALE NY BR | 7,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | MIZUHO CORPORATE NY BR | 250.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | NATIONAL AUSTRALIA BK NY BR | 1,500.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | COMMERZBANK AG NY BR | 1,500.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | DRESDNER BK AG NY BR | 2,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | DZ BK AG DEUTSCHE ZENTRA NY B | 300.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 400.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | CREDIT INDUS ET CMRL NY BR | 150.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BAYERISCHE HYPO VEREINS NY BR | 650.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | SUMITOMO MITSUI BKG NY BR | 1,600.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | SUMITOMO TR BKG NY BR | 50.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | CHIBA BK NY BR | 50.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | NORDDEUTSCHE LANDESBANK NY I | 150.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | LANDESBK BADEN WUERTTEMB NY | 500.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | FORTIS BK SA/NV NY BR | 2,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | HSH NORDBK AG NY BR | 750.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | EUROHYPO AG NY BR | 1,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | CHASE BK USA NA | 8,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | FIA CARD SVC NA | 15,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | DISCOVER BK | 500.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | CITIZENS BK OF PA | 2,750.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | KEYBANK NA | 2,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | FIRSTMERIT BK NA | 125.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | FIFTH THIRD BK | 1,010.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | COMMUNITY BKR BK | 5.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | CITIZENS & FARMERS BK | 15.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BANK OF AMER NA | 15,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | WACHOVIA BK NA | 15,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | RBC BK USA | 400.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BRANCH BKG&TC | 2,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | SOUTHERN CMNTY B&TC | 30.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | CAROLINA FIRST BK | 250.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | SUNTRUST BK | 1,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | SILVERTON BK NA | 100.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | COLUMBUS B&TC | 75.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | GLOBAL CMRC BK | 5.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | COMPASS BK | 1,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | REGIONS BK | 2,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | SYNOVUS BK | 25.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | CITIZENS BK | 10.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | REPUBLIC BK OF CHICAGO | 20.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | FIRST MIDWEST BK | 150.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | INDEPENDENT BK | 120.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | M&I MARSHALL & ILSLEY BK | 500.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | MCFARLAND ST BK | 10.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | INDEPENDENT BK | 40.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | AMERICAN BK | 12.5 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | COMMERCE BK NA | 200.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | VECTRA BK COLORADO NA | 100.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | AMEGY BK NA | 400.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BANK OF NOVA SCOTIA HOU BR | 700.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | WELLS FARGO BK NA | 7,500.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BANK OF NOVA SCOTIA SF AGY | 200.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BANK OF THE WEST | 2,000.0 | 0.600 |

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|-------------|-------------|----|-------------------------------|----------|-------|
| Nov 6 2008 | Jan 29 2009 | 84 | UNION BK OF CA NA | 1,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | CALIFORNIA B&TC | 400.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | ZIONS FIRST NB | 200.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BMW BK OF N AMER | 200.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | GMAC BK | 10.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | COLUMBIA ST BK | 50.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | WEBSTER BK NA | 50.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | DORAL BK | 138.6 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | SOVEREIGN BK | 2,000.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | DOLLAR BK FSB | 25.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | BANK OF N GA | 75.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | NEW S FSB | 40.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | GREAT SOUTHERN BK | 58.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | MIDFIRST BK | 100.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | CHARTER BK | 15.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | FIRST FED BK OF CA FSB | 25.0 | 0.600 |
| Nov 6 2008 | Jan 29 2009 | 84 | CASCADE BK | 20.0 | 0.600 |
| Nov 20 2008 | Dec 18 2008 | 28 | RBS CITIZENS NA | 8,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | CITIBANK NA | 3,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | HSBC BK USA NA | 500.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | METLIFE BK NA | 350.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | NORINCHUKIN BK NY BR | 3,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | STANDARD CHARTERED BK NY BR | 1,800.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BARCLAYS BK PLC NY BR | 3,100.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | WESTLB AG NY BR | 2,800.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BANK OF SCOTLAND PLC NY BR | 1,500.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BAYERISCHE LANDESBANK NY BR | 6,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | ARAB BKG CORP NY BR | 500.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | ROYAL BK OF CANADA NY BR | 2,900.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | MIZUHO CORPORATE NY BR | 1,678.5 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | STERLING NB | 30.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | UBS AG PARK AVE BR | 2,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | DRESDNER BK AG NY BR | 2,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 500.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 100.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | CREDIT INDUS ET CMRL NY BR | 1,325.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BAYERISCHE HYPO VEREINS NY BR | 400.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BANK TOK-MIT UFJ NY BR | 1,500.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | SUMITOMO MITSUI BKG NY BR | 1,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | NATIXIS 1251 AVE OF AMERS BR | 500.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | SUMITOMO TR BKG NY BR | 450.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | GUNMA BANK NY BR | 47.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | FORTIS BK SA/NV NY BR | 3,500.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | HSH NORDBK AG NY BR | 2,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | SUSQUEHANNA BK | 50.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | KEYBANK NA | 3,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | NEXTier BK NA | 20.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | CITIZENS & FARMERS BK | 10.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BANK OF AMER NA | 15,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | WACHOVIA BK NA | 15,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | RBC BK USA | 150.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | SCBT NA | 15.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | CAROLINA FIRST BK | 600.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | SUNTRUST BK | 1,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | SILVERTON BK NA | 100.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | COMPASS BK | 500.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | REGIONS BK | 3,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | CITIZENS BK | 10.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | FIRST MIDWEST BK | 100.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | INDEPENDENT BK | 25.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | PLANTERS BK | 10.0 | 0.510 |

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|-------------|-------------|----|--------------------------------|----------|-------|
| Nov 20 2008 | Dec 18 2008 | 28 | FIRST TN BK NA | 1,500.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | INDEPENDENT BK | 20.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | SYCAMORE BK | 5.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | VALLEY BK OF HELENA | 35.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | FIRST BK MT | 7.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | AMERICAN BK | 10.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | FIRST SECURITY BK MISSOULA | 100.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BIG SKY WESTERN BK | 30.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | COMMERCE BK NA | 200.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | COBIZ BK | 100.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | STILLWATER NB&TC | 40.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | AMERICAN NB | 40.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | AMEGY BK NA | 200.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BANK OF NOVA SCOTIA HOU BR | 300.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | CITY NB | 8.1 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | WELLS FARGO BK NA | 10,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BANK OF NOVA SCOTIA SF AGY | 100.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | UNION BK OF CA NA | 1,000.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | CALIFORNIA B&TC | 100.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | MOUNTAIN W BK | 107.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | PACIFIC CONTINENTAL BK | 15.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BANK OF THE CASCADES | 75.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | BMW BK OF N AMER | 200.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | CAPMARK BK | 200.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | FIRST UT BK | 5.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | WASHINGTON FIRST INTL BK | 5.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | COLUMBIA ST BK | 70.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | NEW YORK CMNTY BK | 100.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | WEST VIEW SVG BK | 78.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | DOLLAR BK FSB | 50.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | NEW S FSB | 10.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | CF BANCORP | 25.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | HOME SVG AMERICA | 5.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | GLACIER BK | 73.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | WESTERN SECURITY BK | 69.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | CHARTER BK | 15.0 | 0.510 |
| Nov 20 2008 | Dec 18 2008 | 28 | CASCADE BK | 10.0 | 0.510 |
| Dec 4 2008 | Feb 26 2009 | 84 | STATE STREET B&TC | 2,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | CITIBANK NA | 2,500.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | ABBAY NAT TREASURY SVC CT BR | 200.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | MANUFACTURERS & TRADERS TC | 500.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | NORINCHUKIN BK NY BR | 3,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BANK OF NOVA SCOTIA NY AGY | 1,600.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | CANADIAN IMPERIAL BK NY AGY | 580.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | STANDARD CHARTERED BK NY BR | 200.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BARCLAYS BK PLC NY BR | 3,700.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BANCO ITAU SA NY BR | 150.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | RABOBANK NEDERLAND NY BR | 3,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BANK OF SCOTLAND PLC NY BR | 3,500.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | TORONTO-DOMINION BK NY BR | 1,250.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | ARAB BKG CORP NY BR | 560.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | ROYAL BK OF CANADA NY BR | 160.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | SOCIETE GENERALE NY BR | 5,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BNP PARIBAS EQUITABLE TOWER BR | 2,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | STERLING NB | 50.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | COMMERZBANK AG NY BR | 1,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | DRESDNER BK AG NY BR | 4,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | UNICREDIT NY BR | 300.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 150.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BAYERISCHE HYPO VEREINS NY BR | 1,450.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | SUMITOMO MITSUI BKG NY BR | 1,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | GUNMA BANK NY BR | 78.0 | 0.420 |

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|-------------|-------------|----|------------------------------|----------|-------|
| Dec 4 2008 | Feb 26 2009 | 84 | NORDDEUTSCHE LANDESBANK NY I | 250.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | FORTIS BK SA/NV NY BR | 750.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | HSH NORDBK AG NY BR | 750.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | CHASE BK USA NA | 2,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | DISCOVER BK | 500.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | KEYBANK NA | 1,500.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | FIRSTMERIT BK NA | 25.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | FIFTH THIRD BK | 2,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | NEXTIER BK NA | 15.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | RBC BK USA | 400.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | SCBT NA | 20.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | SUNTRUST BK | 1,500.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | SILVERTON BK NA | 200.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | COMMUNITY B&TC | 60.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | GLOBAL CMRC BK | 5.5 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | COMPASS BK | 500.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | REGIONS BK | 1,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | TRUSTMARK NB | 100.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | REPUBLIC BK OF CHICAGO | 19.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | MB FNCL BK NA | 100.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | FIRST MIDWEST BK | 150.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | INDEPENDENT BK | 50.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | FIRST BK | 100.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BANK OF THE OZARKS | 15.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | INDEPENDENT BK | 15.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | INTEGRA BK NA | 100.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | AMERICAN BK | 10.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | COMMERCE BK NA | 100.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | MIDLAND NB OF NEWTON | 5.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | COBIZ BK | 75.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BANK OF OK NA | 200.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | AMERICAN NB | 100.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | COMERICA BK | 1,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | CITY BK | 25.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | STERLING BK | 100.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BANK OF NOVA SCOTIA HOU BR | 100.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | WELLS FARGO BK NA | 10,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BANK OF NOVA SCOTIA SF AGY | 100.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BANK OF THE WEST | 2,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | UNION BK OF CA NA | 1,000.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | CALIFORNIA B&TC | 100.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | PACIFIC CONTINENTAL BK | 10.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | ZIONS FIRST NB | 200.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BMW BK OF N AMER | 200.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | CELTIC BK CORP | 7.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BANK OF AMER FORK | 48.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | FIRST UT BK | 5.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | DORAL BK | 148.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | WEST VIEW SVG BK | 10.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | DOLLAR BK FSB | 40.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | FIRST PALMETTO SVG BK FSB | 30.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | NEW S FSB | 40.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | BANKATLANTIC | 100.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | FIRST CHICAGO B&T | 25.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | GREAT SOUTHERN BK | 25.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | MIDFIRST BK | 600.0 | 0.420 |
| Dec 4 2008 | Feb 26 2009 | 84 | CHARTER BK | 15.0 | 0.420 |
| Dec 18 2008 | Jan 15 2009 | 28 | RBS CITIZENS NA | 4,000.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | CITIBANK NA | 2,500.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | METLIFE BK NA | 500.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | NORINCHUKIN BK NY BR | 3,000.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | BANK OF NOVA SCOTIA NY AGY | 500.0 | 0.280 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Dec 18 2008 | Jan 15 2009 | 28 | STANDARD CHARTERED BK NY BR | 1,800.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | BARCLAYS BK PLC NY BR | 7,380.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | WESTLB AG NY BR | 2,800.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | SKANDINAVISKA ENSKILDA NY BR | 1,000.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | BANK OF SCOTLAND PLC NY BR | 4,000.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 7,000.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | ARAB BKG CORP NY BR | 500.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | ROYAL BK OF CANADA NY BR | 2,900.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | MIZUHO CORPORATE NY BR | 2,700.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | STERLING NB | 50.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | KBC BANK NV NY BR | 206.3 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | DRESDNER BK AG NY BR | 1,000.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 500.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 600.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | CREDIT INDUS ET CMRL NY BR | 1,400.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | BAYERISCHE HYPO VEREINS NY BR | 400.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | CREDIT SUISSE NY BR | 5.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | BANK TOK-MIT UFJ NY BR | 1,500.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 1,000.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,300.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | SUMITOMO TR BKG NY BR | 500.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | SHOKO CHUKIN BK NY BR | 70.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | GUNMA BANK NY BR | 77.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | FORTIS BK SA/NV NY BR | 2,500.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | HSH NORDBK AG NY BR | 3,000.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | SUSQUEHANNA BK | 50.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | CITIZENS BK OF PA | 2,000.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | KEYBANK NA | 750.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | NEXTier BK NA | 25.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | RBC BK USA | 200.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | PEOPLES BK | 5.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | CAROLINA FIRST BK | 500.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | COMPASS BK | 750.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | NEXITY BK | 50.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | CITIZENS BK | 10.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | TRUSTMARK NB | 100.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | FIRST MIDWEST BK | 100.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | FIRST TN BK NA | 2,000.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | INDEPENDENT BK | 15.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | BANCORPSOUTH BK | 250.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | INTEGRA BK NA | 60.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | LIBERTY BK | 10.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | AMERICAN BK | 10.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | COMMERCE BK NA | 200.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | FIDELITY ST B&TC | 5.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | COBIZ BK | 100.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | BANK OF OK NA | 250.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | CITY NB | 9.5 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | PRIVATE BK OF CA | 5.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | PACIFIC CONTINENTAL BK | 10.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | BANK OF THE CASCADES | 75.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | FIRST UT BK | 5.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | WASHINGTON FIRST INTL BK | 5.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | WEBSTER BK NA | 100.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | NEW YORK CMNTY BK | 100.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | WEST VIEW SVG BK | 90.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | DOLLAR BK FSB | 125.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | FIRST PALMETTO SVG BK FSB | 10.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | FIRST FS&LA | 50.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | PRESIDENTIAL BK FSB | 50.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | FIRST FED BK OF FL | 5.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | BANKATLANTIC | 136.0 | 0.280 |

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|-------------|-------------|----|-------------------------------|----------|-------|
| Dec 18 2008 | Jan 15 2009 | 28 | CF BANCORP | 25.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | CHARTER BK | 15.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | LA JOLLA BK FSB | 60.0 | 0.280 |
| Dec 18 2008 | Jan 15 2009 | 28 | CASCADE BK | 10.0 | 0.280 |
| Dec 22 2008 | Jan 8 2009 | 17 | MITSUBISHI UFJ TR & BKG NY BR | 100.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | NATIXIS 1251 AVE OF AMERS BR | 500.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | FIFTH THIRD BK | 750.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | WACHOVIA BK NA | 10,000.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | FIRST MIDWEST BK | 100.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | BANK OF THE OZARKS | 10.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | VALLEY BK OF HELENA | 55.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | FIRST SECURITY BK MISSOULA | 214.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | BIG SKY WESTERN BK | 65.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | COMMERCE BK NA | 100.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | COBIZ BK | 70.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | MOUNTAIN W BK | 220.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | NEW YORK CMNTY BK | 60.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | DOLLAR BK FSB | 25.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | GLACIER BK | 240.0 | 0.528 |
| Dec 22 2008 | Jan 8 2009 | 17 | WESTERN SECURITY BK | 120.0 | 0.528 |
| Dec 23 2008 | Jan 5 2009 | 13 | JPMORGAN CHASE BK NA | 10,000.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | HSBC BK USA NA | 1,000.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | BARCLAYS BK PLC NY BR | 9,000.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | RABOBANK NEDERLAND NY BR | 1,000.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | DZ BK AG DEUTSCHE ZENTRA NY B | 500.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | UNICREDIT NY BR | 10.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | MITSUBISHI UFJ TR & BKG NY BR | 200.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | ERSTE GROUP BK NY BR | 3,000.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | CHASE BK USA NA | 5,000.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | FIRST MIDWEST BK | 150.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | AMERICAN NB | 15.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | BANK OF THE WEST | 1,000.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | BANK OF THE CASCADES | 30.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | BMW BK OF N AMER | 50.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | NEW YORK CMNTY BK | 100.0 | 0.380 |
| Dec 23 2008 | Jan 5 2009 | 13 | FIRST PALMETTO SVG BK FSB | 20.0 | 0.380 |
| Jan 2 2009 | Mar 26 2009 | 83 | CITIBANK NA | 15,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | ABBEY NAT TREASURY SVC CT BR | 250.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | METLIFE BK NA | 375.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BANCO BILBAO VIZCAYA ARGENTAI | 300.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BANK OF NOVA SCOTIA NY AGY | 1,800.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | CANADIAN IMPERIAL BK NY AGY | 605.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BARCLAYS BK PLC NY BR | 2,330.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | RABOBANK NEDERLAND NY BR | 2,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | TORONTO-DOMINION BK NY BR | 2,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | DEUTSCHE BK AG NY BR | 5,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | ARAB BKG CORP NY BR | 450.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | ROYAL BK OF CANADA NY BR | 1,030.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | MIZUHO CORPORATE NY BR | 500.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | UBS AG PARK AVE BR | 4,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | DRESDNER BK AG NY BR | 1,300.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BAYERISCHE HYPO VEREINS NY BR | 1,100.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | ROYAL BK OF SCOTLAND PLC NY B | 12,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BANK TOK-MIT UFJ NY BR | 1,500.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | SUMITOMO MITSUI BKG NY BR | 500.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | GUNMA BANK NY BR | 45.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | SHINHAN BK NY BR | 30.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | NORDDEUTSCHE LANDESBANK NY I | 400.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | FORTIS BK SA/NV NY BR | 2,500.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | HSH NORDBK AG NY BR | 500.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | WILMINGTON TC | 800.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | SUSQUEHANNA BK | 100.0 | 0.200 |

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|-------------|-------------|----|------------------------------|----------|-------|
| Jan 2 2009 | Mar 26 2009 | 83 | KEYBANK NA | 1,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | FIRSTMERIT BK NA | 250.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | COMMUNITY BKR BK | 15.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | VIRGINIA CMNTY BK | 10.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BANK OF AMER NA | 15,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | SOUTHERN CMNTY B&TC | 30.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | CAROLINA FIRST BK | 350.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | COUNTRYWIDE BK FSB | 10,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | VIRGINIA HERITAGE BK | 8.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | SUNTRUST BK | 1,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | COMPASS BK | 700.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | REGIONS BK | 3,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | TRUSTMARK NB | 150.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | LYDIAN PRIV BK | 200.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | FIRST MIDWEST BK | 100.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | M&I MARSHALL & ILSLEY BK | 2,005.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BANK OF THE OZARKS | 10.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | PLANTERS BK | 10.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BANCORPSOUTH BK | 300.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | OLD NB | 100.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | LIBERTY BK | 30.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | CITIBANK SD NA | 5,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | COMMERCE BK NA | 100.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | COBIZ BK | 150.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BANK OF OK NA | 250.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | AMERICAN NB | 20.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | CITY BK | 50.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BNP PARIBAS HOUSTON AGY | 2,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BANK OF NOVA SCOTIA HOU BR | 300.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BANK OF NOVA SCOTIA SF AGY | 200.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | BANK OF THE WEST | 2,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | UNION BK NA | 1,000.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | PACIFIC CONTINENTAL BK | 10.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | CELTIC BK CORP | 6.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | CAPMARK BK | 350.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | FIRST UT BK | 10.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | SALLIE MAE BK | 100.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | WASHINGTON FIRST INTL BK | 5.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | DORAL BK | 190.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | THIRD FS&LA | 100.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | DOLLAR BK FSB | 75.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | FIRST FS&LA | 25.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | NEW S FSB | 25.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | CF BANCORP | 25.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | NORTH SHORE BK FSB | 75.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | MIDFIRST BK | 200.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | CHARTER BK | 10.0 | 0.200 |
| Jan 2 2009 | Mar 26 2009 | 83 | CASCADE BK | 20.0 | 0.200 |
| Jan 15 2009 | Feb 12 2009 | 28 | RBS CITIZENS NA | 5,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CITIBANK NA | 2,500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | ABBEY NAT TREASURY SVC CT BR | 1,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | METLIFE BK NA | 500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | NORINCHUKIN BK NY BR | 3,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | STANDARD CHARTERED BK NY BR | 1,500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BARCLAYS BK PLC NY BR | 9,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | WESTLB AG NY BR | 3,300.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | SKANDINAVISKA ENSKILDA NY BR | 950.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BANK OF SCOTLAND PLC NY BR | 9,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 6,500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | DEUTSCHE BK AG NY BR | 3,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | ARAB BKG CORP NY BR | 600.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|----------|-------|
| Jan 15 2009 | Feb 12 2009 | 28 | ROYAL BK OF CANADA NY BR | 2,740.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | MIZUHO CORPORATE NY BR | 2,500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | STERLING NB | 50.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | UBS AG PARK AVE BR | 2,500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | KBC BANK NV NY BR | 238.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | DRESDNER BK AG NY BR | 1,250.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 1,500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | UNICREDIT NY BR | 950.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 700.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CREDIT INDUS ET CMRL NY BR | 800.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BAYERISCHE HYPO VEREINS NY BR | 325.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,800.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | SUMITOMO TR BKG NY BR | 500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | SHOKO CHUKIN BK NY BR | 70.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CHIBA BK NY BR | 20.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | GUNMA BANK NY BR | 30.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | SHINHAN BK NY BR | 60.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FORTIS BK SA/NV NY BR | 2,750.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | HSH NORDBK AG NY BR | 1,500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CHASE BK USA NA | 3,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FIA CARD SVC NA | 5,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | SUSQUEHANNA BK | 100.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CITIZENS BK OF PA | 2,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | KEYBANK NA | 1,500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FIRST COMMONWEALTH BK | 500.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | NEXTier BK NA | 25.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CITIZENS & FARMERS BK | 15.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BANK OF AMER NA | 15,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BRANCH BKG&TC | 4,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | SOUTHERN CMNTY B&TC | 10.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | MOUNTAIN 1ST B&TC | 55.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CAROLINA FIRST BK | 400.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | SILVERTON BK NA | 100.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | COMPASS BK | 1,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | NEXITY BK | 50.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | ALiant BK | 40.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CITIZENS BK | 10.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | TRUSTMARK NB | 150.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BANK OF MONTREAL CHICAGO BR | 700.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FIRST MIDWEST BK | 150.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | INDEPENDENT BK | 15.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FOUNDERS B&TC | 5.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | M&I MARSHALL & ILSLEY BK | 1,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FIRST NB&TC | 10.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FIRST TN BK NA | 2,000.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | INDEPENDENT BK | 5.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | OLD NB | 50.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | INTEGRA BK NA | 125.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | LIBERTY BK | 45.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | VALLEY BK OF HELENA | 50.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FIRST SECURITY BK MISSOULA | 214.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BIG SKY WESTERN BK | 65.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FIDELITY ST B&TC | 5.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | COBIZ BK | 150.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BANK OF OK NA | 250.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | UNION B&TC | 20.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CITY BK | 25.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CITY NB | 8.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | TRANS PACIFIC NB | 5.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | PRIVATE BK OF CA | 7.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|----------|-------|
| Jan 15 2009 | Feb 12 2009 | 28 | BANK OF NV | 150.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | MOUNTAIN W BK | 275.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | SHOREBANK PACIFIC | 5.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BANK OF AMER FORK | 15.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FIRST UT BK | 10.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | WASHINGTON FIRST INTL BK | 5.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | COLUMBIA ST BK | 25.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | WEBSTER BK NA | 100.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | NEW YORK CMNTY BK | 100.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | THIRD FS&LA | 100.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | WEST VIEW SVG BK | 77.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | DOLLAR BK FSB | 175.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FIRST PALMETTO SVG BK FSB | 30.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | FIRST FS&LA | 60.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | PRESIDENTIAL BK FSB | 50.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | BANKATLANTIC | 140.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | GLACIER BK | 228.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | WESTERN SECURITY BK | 120.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CHARTER BK | 20.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | CASCADE BK | 20.0 | 0.250 |
| Jan 15 2009 | Feb 12 2009 | 28 | STERLING SVG BK | 50.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | STATE STREET B&TC | 3,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | NORTHMARK BK | 5.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | RBS CITIZENS NA | 4,500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | JPMORGAN CHASE BK NA | 5,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | ABBNEY NAT TREASURY SVC CT BR | 2,325.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | METLIFE BK NA | 500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANCO BILBAO VIZCAYA ARGENTAI | 250.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | NORINCHUKIN BK NY BR | 3,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANK OF NOVA SCOTIA NY AGY | 2,200.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | STANDARD CHARTERED BK NY BR | 300.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BARCLAYS BK PLC NY BR | 910.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANCO ITAU SA NY BR | 50.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | RABOBANK NEDERLAND NY BR | 2,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANK OF SCOTLAND PLC NY BR | 3,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | TORONTO-DOMINION BK NY BR | 2,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | DEUTSCHE BK AG NY BR | 3,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | ARAB BKG CORP NY BR | 500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | ROYAL BK OF CANADA NY BR | 1,100.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | SOCIETE GENERALE NY BR | 6,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | MIZUHO CORPORATE NY BR | 500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | NATIONAL AUSTRALIA BK NY BR | 1,500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | STERLING NB | 50.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | COMMERZBANK AG NY BR | 2,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | DRESDNER BK AG NY BR | 3,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | DZ BK AG DEUTSCHE ZENTRA NY B | 1,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 800.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | CREDIT INDUS ET CMRL NY BR | 600.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BAYERISCHE HYPO VEREINS NY BR | 640.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANK TOK-MIT UFJ NY BR | 1,500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | SUMITOMO MITSUI BKG NY BR | 2,800.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | SUMITOMO TR BKG NY BR | 450.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | CHIBA BK NY BR | 20.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | SHIZUOKA BK NY BR | 132.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | NORDDEUTSCHE LANDESBANK NY I | 450.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | LANDESBK BADEN WUERTTEMB NY | 1,010.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | FORTIS BK SA/NV NY BR | 2,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | EUROHYPO AG NY BR | 1,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | CHASE BK USA NA | 8,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | FIA CARD SVC NA | 15,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | DISCOVER BK | 500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | FULTON BK | 200.0 | 0.250 |

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|-------------|-------------|----|----------------------------|----------|-------|
| Jan 29 2009 | Apr 23 2009 | 84 | SUSQUEHANNA BK | 100.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | CITIZENS BK OF PA | 1,500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | KEYBANK NA | 750.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | FIRSTMERIT BK NA | 125.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | FARMERS NB | 12.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | COMMUNITY BKR BK | 5.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANK OF AMER NA | 15,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | RBC BK USA | 300.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BRANCH BKG&TC | 4,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | COMMUNITYONE BK NA | 25.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | PEOPLES BK | 5.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | SOUTHERN CMNTY B&TC | 20.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | CAROLINA FIRST BK | 450.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | VIRGINIA HERITAGE BK | 8.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | SUNTRUST BK | 1,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | COMPASS BK | 1,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | REGIONS BK | 4,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANK OF TAMPA | 20.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | CITIZENS BK | 10.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | TRUSTMARK NB | 150.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | REPUBLIC BK OF CHICAGO | 20.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | PRIVATEBANK & TC | 400.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | FIRST MIDWEST BK | 250.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | INDEPENDENT BK | 130.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | M&I MARSHALL & ILSLEY BK | 500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | ASSOCIATED BK NA | 500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | FIRST NB&TC | 15.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | FIRST NB | 5.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | FIRST TN BK NA | 1,500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | INDEPENDENT BK | 40.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANCORPSOUTH BK | 150.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | INTEGRA BK NA | 100.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | LIBERTY BK | 20.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | AMERICAN BK | 10.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | COBIZ BK | 100.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANK OF OK NA | 250.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | AMERICAN NB | 50.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | COMERICA BK | 1,500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | TEXAS CAP BK NA | 500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | CITY BK | 25.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | AMEGY BK NA | 200.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANK OF NOVA SCOTIA HOU BR | 700.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | WELLS FARGO BK NA | 15,000.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | UNION BK NA | 1,500.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANK OF NV | 150.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | PACIFIC CONTINENTAL BK | 10.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | SHOREBANK PACIFIC | 5.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | CONTINENTAL BK | 11.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BMW BK OF N AMER | 100.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | COLUMBIA ST BK | 50.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | WEBSTER BK NA | 200.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | DORAL BK | 206.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | FIRST SVG BK OF PERKASIE | 5.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | THIRD FS&LA | 20.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | WEST VIEW SVG BK | 20.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | NORTHWEST SVG BK | 87.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | BANKATLANTIC | 60.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | CF BANCORP | 25.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | NORTH SHORE BK FSB | 75.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | GREAT SOUTHERN BK | 60.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | MIDFIRST BK | 200.0 | 0.250 |
| Jan 29 2009 | Apr 23 2009 | 84 | CASCADE BK | 30.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|----------|-------|
| Feb 12 2009 | Mar 12 2009 | 28 | STATE STREET B&TC | 5,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | RBS CITIZENS NA | 5,500.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | JPMORGAN CHASE BK NA | 15,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | METLIFE BK NA | 800.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BANCO BILBAO VIZCAYA ARGENTAI | 80.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | NORINCHUKIN BK NY BR | 3,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | STANDARD CHARTERED BK NY BR | 1,500.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BARCLAYS BK PLC NY BR | 10,500.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | WESTLB AG NY BR | 3,700.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BANK OF SCOTLAND PLC NY BR | 9,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 3,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | DEUTSCHE BK AG NY BR | 3,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | ARAB BKG CORP NY BR | 615.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | ROYAL BK OF CANADA NY BR | 2,800.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | MIZUHO CORPORATE NY BR | 2,300.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | STERLING NB | 50.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | KBC BANK NV NY BR | 311.2 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | DRESDNER BK AG NY BR | 1,250.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 1,500.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | UNICREDIT NY BR | 5,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 800.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | CREDIT INDUS ET CMRL NY BR | 700.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BAYERISCHE HYPO VEREINS NY BR | 550.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 500.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | SUMITOMO TR BKG NY BR | 250.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | SHOKO CHUKIN BK NY BR | 100.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | CHIBA BK NY BR | 30.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | GUNMA BANK NY BR | 30.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | SHINHAN BK NY BR | 60.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | KOOKMIN BK NY BR | 9.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FORTIS BK SA/NV NY BR | 2,750.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | HSH NORDBK AG NY BR | 2,500.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | CHASE BK USA NA | 8,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | DISCOVER BK | 500.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | MAUCH CHUNK TC | 5.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | SUSQUEHANNA BK | 100.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | CITIZENS BK OF PA | 3,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIFTH THIRD BK | 3,500.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIRST COMMONWEALTH BK | 500.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FARMERS NB | 10.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | NEXTier BK NA | 25.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BANK OF AMER NA | 15,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | RBC BK USA | 400.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BRANCH BKG&TC | 2,500.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | COMMUNITYONE BK NA | 25.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | PARAGON CMRL BK | 10.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | MOUNTAIN 1ST B&TC | 55.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | CAROLINA FIRST BK | 200.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | CAPITALBANK | 38.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | UNITED AMER BK NA | 5.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | GEORGIA CMRC BK | 20.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | GLOBAL CMRC BK | 5.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | COMPASS BK | 600.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | ALiant BK | 45.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BANK OF TAMPA | 8.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | CITIZENS BK | 10.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | TRUSTMARK NB | 150.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIRST MIDWEST BK | 225.0 | 0.250 |

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|-------------|-------------|----|------------------------------|----------|-------|
| Feb 12 2009 | Mar 12 2009 | 28 | INDEPENDENT BK | 15.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | M&I MARSHALL & ILSLEY BK | 1,250.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | ENTERPRISE BK & TR | 20.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | MERAMEC VALLEY BK | 12.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIRST NB&TC | 10.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BANK OF THE OZARKS | 20.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | PLANTERS BK | 7.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIRST TN BK NA | 2,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | OLD NB | 50.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | LIBERTY BK | 45.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | VALLEY BK OF HELENA | 50.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIRST SECURITY BK MISSOULA | 204.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BIG SKY WESTERN BK | 65.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | COMMERCE BK NA | 100.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIDELITY ST B&TC | 7.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | WOOD & HUSTON BK | 5.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | COBIZ BK | 150.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIRST WESTROADS BK | 5.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | TEXAS CAP BK NA | 100.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | WELLS FARGO BK NA | 15,000.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | TRANS PACIFIC NB | 5.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | PRIVATE BK OF CA | 9.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BANK OF NV | 150.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | MOUNTAIN W BK | 275.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | PREMIERWEST BK | 25.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | SHOREBANK PACIFIC | 5.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | CONTINENTAL BK | 9.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BMW BK OF N AMER | 150.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | ENERBANK USA | 10.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BANK OF AMER FORK | 25.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIRST UT BK | 10.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | ADVANTA BK CORP | 25.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | WASHINGTON FIRST INTL BK | 5.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | COLUMBIA ST BK | 50.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | WEBSTER BK NA | 100.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | SERVICE CU | 12.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | DORAL BK | 50.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | NEW YORK CMNTY BK | 200.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIRST SVG BK OF PERKASIE | 5.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | THIRD FS&LA | 100.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | WEST VIEW SVG BK | 106.5 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | DOLLAR BK FSB | 200.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | ESB BK | 25.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | NORTHWEST SVG BK | 50.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIRST PALMETTO SVG BK FSB | 30.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | FIRST FS&LA | 150.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | PRESIDENTIAL BK FSB | 50.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | BANKATLANTIC | 140.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | NORTH SHORE BK FSB | 60.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | GLACIER BK | 240.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | WESTERN SECURITY BK | 120.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | CHARTER BK | 20.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | LA JOLLA BK FSB | 100.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | RIVERVIEW CMNTY BK | 50.0 | 0.250 |
| Feb 12 2009 | Mar 12 2009 | 28 | CASCADE BK | 30.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | STATE STREET B&TC | 2,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | NORTHMARK BK | 5.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | RBS CITIZENS NA | 1,300.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | JPMORGAN CHASE BK NA | 10,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | ABBEY NAT TREASURY SVC CT BR | 3,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BANK OF NOVA SCOTIA NY AGY | 1,000.0 | 0.250 |

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|-------------|-------------|----|--------------------------------|----------|-------|
| Feb 26 2009 | May 21 2009 | 84 | CANADIAN IMPERIAL BK NY AGY | 585.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | STANDARD CHARTERED BK NY BR | 400.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BARCLAYS BK PLC NY BR | 3,700.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BANK OF SCOTLAND PLC NY BR | 2,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | TORONTO-DOMINION BK NY BR | 1,250.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BAYERISCHE LANDESBANK NY BR | 1,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | ARAB BKG CORP NY BR | 625.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | ROYAL BK OF CANADA NY BR | 225.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | SOCIETE GENERALE NY BR | 5,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BNP PARIBAS EQUITABLE TOWER BR | 2,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | STERLING NB | 85.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | UBS AG PARK AVE BR | 2,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | COMMERZBANK AG NY BR | 1,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | DRESDNER BK AG NY BR | 3,100.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | DZ BK AG DEUTSCHE ZENTRA NY B | 800.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | UNICREDIT NY BR | 250.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 500.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BAYERISCHE HYPO VEREINS NY BR | 1,350.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | SUMITOMO MITSUI BKG NY BR | 1,500.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | ISRAEL DISCOUNT BK OF NY | 150.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | SHOKO CHUKIN BK NY BR | 30.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | CHIBA BK NY BR | 30.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | GUNMA BANK NY BR | 50.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | SHIZUOKA BK NY BR | 130.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | NORDDEUTSCHE LANDESBANK NY I | 300.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | KOOKMIN BK NY BR | 6.9 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | LANDESBK BADEN WUERTTEMB NY | 2,010.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | FORTIS BK SA/NV NY BR | 1,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | HSH NORDBK AG NY BR | 750.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | ALLIED IRISH BKS NY BR | 300.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | CHASE BK USA NA | 2,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | FIA CARD SVC NA | 3,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | DISCOVER BK | 1,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | CITIZENS BK OF PA | 1,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | KEYBANK NA | 1,250.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | FIFTH THIRD BK | 3,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | FIRST COMMONWEALTH BK | 20.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | FARMERS AND MERCHANTS BK OF V | 14.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | NEXTIER BK NA | 15.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | CITIZENS & FARMERS BK | 32.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BANK OF AMER NA | 15,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | WACHOVIA BK NA | 5,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | RBC BK USA | 400.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BRANCH BKG&TC | 2,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | COMMUNITYONE BK NA | 25.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | PEOPLES BK | 7.5 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | PARAGON CMRL BK | 10.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | MOUNTAIN 1ST B&TC | 15.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | SELECT BK & TR CO | 6.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | OLDTOWN BK | 5.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | CAROLINA FIRST BK | 200.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | GREER ST BK | 8.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | COMPASS BK | 1,200.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | TRUSTMARK NB | 150.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | REPUBLIC BK OF CHICAGO | 19.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | MB FNCL BK NA | 100.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BANK OF MONTREAL CHICAGO BR | 475.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | FIRST MIDWEST BK | 125.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | FARMERS & MRCH SVG BK | 5.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BANK OF THE OZARKS | 20.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | INDEPENDENT BK | 15.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | AMERICAN BK | 10.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|----------|-------|
| Feb 26 2009 | May 21 2009 | 84 | COBIZ BK | 25.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | LANDMARK BK NA | 5.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BANK OF OK NA | 400.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | AMERICAN NB | 25.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | FLATIRONS BK | 5.3 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | STERLING BK | 100.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BANK OF NOVA SCOTIA HOU BR | 200.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | WELLS FARGO BK NA | 15,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BANK OF NOVA SCOTIA SF AGY | 250.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BANK OF THE WEST | 2,500.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | UNION BK NA | 500.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BANK OF HEMET | 5.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | PACIFIC CONTINENTAL BK | 9.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | SHOREBANK PACIFIC | 5.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | BMW BK OF N AMER | 100.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | CELTIC BK CORP | 5.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | ENERBANK USA | 5.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | DORAL BK | 300.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | SOVEREIGN BK | 2,000.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | THIRD FS&LA | 100.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | WEST VIEW SVG BK | 5.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | DOLLAR BK FSB | 75.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | ESB BK | 10.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | HOMETRUST BK | 40.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | FIRST PALMETTO SVG BK FSB | 30.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | CF BANCORP | 50.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | NORTH SHORE BK FSB | 40.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | GREAT SOUTHERN BK | 25.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | MIDFIRST BK | 400.0 | 0.250 |
| Feb 26 2009 | May 21 2009 | 84 | RIVERVIEW CMNTY BK | 40.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | STATE STREET B&TC | 5,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | RBS CITIZENS NA | 4,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | JPMORGAN CHASE BK NA | 5,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | HSBC BK USA NA | 1,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | METLIFE BK NA | 1,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | BANCO BILBAO VIZCAYA ARGENTAI | 100.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | STANDARD CHARTERED BK NY BR | 1,500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | BARCLAYS BK PLC NY BR | 15,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | WESTLB AG NY BR | 3,800.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | SKANDINAVISKA ENSKILDA NY BR | 400.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | BANK OF SCOTLAND PLC NY BR | 8,500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 2,500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | DEUTSCHE BK AG NY BR | 3,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | ARAB BKG CORP NY BR | 665.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | ROYAL BK OF CANADA NY BR | 2,735.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | MIZUHO CORPORATE NY BR | 2,500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | UBS AG PARK AVE BR | 1,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CALYON NY BR | 500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | KBC BANK NV NY BR | 310.8 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | DRESDNER BK AG NY BR | 2,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | UNICREDIT NY BR | 5,200.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 600.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CREDIT INDUS ET CMRL NY BR | 400.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | BAYERISCHE HYPO VEREINS NY BR | 1,050.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 700.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | ISRAEL DISCOUNT BK OF NY | 100.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | SUMITOMO TR BKG NY BR | 200.0 | 0.250 |

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|-------------|------------|----|------------------------------|----------|-------|
| Mar 12 2009 | Apr 9 2009 | 28 | SHOKO CHUKIN BK NY BR | 100.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CHIBA BK NY BR | 40.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | GUNMA BANK NY BR | 65.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | SHINHAN BK NY BR | 60.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | NORDDEUTSCHE LANDESBANK NY I | 250.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FORTIS BK SA/NV NY BR | 2,750.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | HSH NORDBK AG NY BR | 2,500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | ALLIED IRISH BKS NY BR | 500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CHASE BK USA NA | 4,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | DISCOVER BK | 1,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | SUSQUEHANNA BK | 50.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CITIZENS BK OF PA | 3,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FIFTH THIRD BK | 4,250.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FIRST COMMONWEALTH BK | 500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | NEXTIER BK NA | 25.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CITIZENS & FARMERS BK | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | BANK OF AMER NA | 15,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | RBC BK USA | 400.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | COMMUNITYONE BK NA | 25.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | PARAGON CMRL BK | 20.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CAPSTONE BK | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CAROLINA FIRST BK | 100.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CAPITALBANK | 33.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | GEORGIA CMRC BK | 30.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | ALIAN T BK | 40.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | BANK OF TAMPA | 8.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | BANK OF TN | 25.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CITIZENS BK | 10.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | AMERICAN CHARTERED BK | 30.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FIRST CMNTY BK | 10.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | M&I MARSHALL & ILSLEY BK | 500.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | ASSOCIATED BK NA | 900.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | TIMBERWOOD BK | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | MERAMEC VALLEY BK | 8.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FIRST TN BK NA | 2,000.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | LIBERTY BANK OF ARKANSAS | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | OLD NB | 50.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | LIBERTY BK | 45.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | STATE BK OF NEW PRAGUE | 9.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | PEOPLES BK OF CMRC | 10.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | VALLEY BK OF HELENA | 50.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FIRST BK MT | 10.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FIRST SECURITY BK MISSOULA | 215.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | BIG SKY WESTERN BK | 65.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FIDELITY ST B&TC | 7.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | COBIZ BK | 150.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | 1ST BK | 20.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | OMAHA ST BK | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FLATIRONS BK | 8.5 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | TEXAS CAP BK NA | 200.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | PLAINSCAPITAL BK | 200.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | STERLING BK | 50.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | TRANS PACIFIC NB | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CENTRAL PACIFIC BK | 50.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | PRIVATE BK OF CA | 10.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | BANK OF NV | 150.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | MOUNTAIN W BK | 275.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | PACIFIC CONTINENTAL BK | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CONTINENTAL BK | 14.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | ENERBANK USA | 5.0 | 0.250 |

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|-------------|-------------|----|--------------------------------|----------|-------|
| Mar 12 2009 | Apr 9 2009 | 28 | BANK OF AMER FORK | 73.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FIRST UT BK | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | WASHINGTON FIRST INTL BK | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | COLUMBIA ST BK | 25.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | DORAL BK | 75.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | NEW YORK CMNTY BK | 150.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | ESSA BK & TR | 33.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | WEST VIEW SVG BK | 102.7 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | DOLLAR BK FSB | 100.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | DOOLIN SCTY SVG BK FSB | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | SECURITY FED BK | 5.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FIRST FS&LA | 200.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | PRESIDENTIAL BK FSB | 10.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FIRST CHICAGO B&T | 50.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | NORTH SHORE BK FSB | 50.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | PULASKI BK | 130.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | GLACIER BK | 240.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | WESTERN SECURITY BK | 130.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | FIDELITY BK | 35.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | LA JOLLA BK FSB | 150.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | RIVERVIEW CMNTY BK | 45.0 | 0.250 |
| Mar 12 2009 | Apr 9 2009 | 28 | CASCADE BK | 30.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | RBS CITIZENS NA | 3,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | CITIBANK NA | 10,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | ABBNEY NAT TREASURY SVC CT BR | 500.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | GOVERNOR & CO BK IR STAMFOR B | 1,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANCO BILBAO VIZCAYA ARGENTAI | 300.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | FIVE STAR BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANK OF NOVA SCOTIA NY AGY | 1,500.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | CANADIAN IMPERIAL BK NY AGY | 450.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BARCLAYS BK PLC NY BR | 9,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANCO ITAU SA NY BR | 150.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANK OF SCOTLAND PLC NY BR | 1,500.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | TORONTO-DOMINION BK NY BR | 2,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | ARAB BKG CORP NY BR | 825.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | ROYAL BK OF CANADA NY BR | 494.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | MIZUHO CORPORATE NY BR | 500.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | STERLING NB | 75.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | COMMERZBANK AG NY BR | 1,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | CALYON NY BR | 5,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | DRESDNER BK AG NY BR | 2,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | DZ BK AG DEUTSCHE ZENTRA NY B | 100.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | UNICREDIT NY BR | 600.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 300.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BAYERISCHE HYPO VEREINS NY BR | 950.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | ROYAL BK OF SCOTLAND PLC NY BI | 12,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANK TOK-MIT UFJ NY BR | 1,500.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | SUMITOMO MITSUI BKG NY BR | 500.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | SHOKO CHUKIN BK NY BR | 20.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | GUNMA BANK NY BR | 50.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | SHINHAN BK NY BR | 30.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | INDUSTRIAL BK OF KOREA NY BR | 60.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | NORDDEUTSCHE LANDESBANK NY I | 400.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | KOOKMIN BK NY BR | 6.8 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | LANDESBK BADEN WUERTEMBA NY | 410.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | FORTIS BK SA/NV NY BR | 2,500.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | HSH NORDBK AG NY BR | 500.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | EUROHYPO AG NY BR | 1,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | ALLIED IRISH BKS NY BR | 1,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | MAUCH CHUNK TC | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | SUSQUEHANNA BK | 150.0 | 0.250 |

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|-------------|-------------|----|----------------------------|----------|-------|
| Mar 26 2009 | Jun 18 2009 | 84 | ORRSTOWN BK | 20.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | FIRSTMERIT BK NA | 250.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | OLD FT BKG CO | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | VIRGINIA CMNTY BK | 7.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANK OF AMER NA | 15,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | PARAGON CMRL BK | 30.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | MOUNTAIN 1ST B&TC | 30.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | CAPSTONE BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | GREER ST BK | 6.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | COUNTRYWIDE BK FSB | 10,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | VIRGINIA HERITAGE BK | 10.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | UNITED AMER BK NA | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | ONE GA BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | GLOBAL CMRC BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | COMPASS BK | 700.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | TRUSTMARK NB | 50.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANK OF FL SW | 7.5 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANK OF FL SE | 7.5 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | PRIVATEBANK & TC | 200.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | FIRST MIDWEST BK | 300.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | AMERICAN CHARTERED BK | 50.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | LAKE CITY BK | 60.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | M&I MARSHALL & ILSLEY BK | 1,500.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | PLANTERS BK | 15.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | LIBERTY BK | 30.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | COBIZ BK | 150.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANK OF OK NA | 250.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | AMERICAN NB | 20.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | OMAHA ST BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | FLATIRONS BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | PLAINSCAPITAL BK | 100.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BNP PARIBAS HOUSTON AGY | 2,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANK OF NOVA SCOTIA HOU BR | 500.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANK OF THE WEST | 2,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | COMMUNITY BUS BK | 7.5 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | CENTRAL PACIFIC BK | 30.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | UNION BK NA | 1,000.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANK OF HEMET | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BANK OF INTERNET USA | 20.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | PACIFIC CONTINENTAL BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | SHOREBANK PACIFIC | 6.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | BMW BK OF N AMER | 175.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | CAPMARK BK | 350.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | ENERBANK USA | 8.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | SYRINGA BK | 15.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | FIRST UT BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | WASHINGTON FIRST INTL BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | WASHINGTON BUS BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | SERVICE CU | 12.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | FIRSTBANK PR | 500.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | DORAL BK | 150.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | FIRST NIAGARA BK | 100.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | ESSA BK & TR | 10.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | DOLLAR BK FSB | 25.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | HOMETRUST BK | 40.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | SECURITY FED BK | 5.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | FIRST FS&LA | 35.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | CF BANCORP | 25.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | NORTH SHORE BK FSB | 70.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | MIDFIRST BK | 200.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|----------|-------|
| Mar 26 2009 | Jun 18 2009 | 84 | CENTURY BK | 15.0 | 0.250 |
| Mar 26 2009 | Jun 18 2009 | 84 | STERLING SVG BK | 100.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | RBS CITIZENS NA | 3,250.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | CITIBANK NA | 10,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | ABBEY NAT TREASURY SVC CT BR | 500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | METLIFE BK NA | 1,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | STANDARD CHARTERED BK NY BR | 700.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | BARCLAYS BK PLC NY BR | 15,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | WESTLB AG NY BR | 3,800.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | SKANDINAVISKA ENSKILDA NY BR | 400.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | BANK OF SCOTLAND PLC NY BR | 8,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 2,500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | ARAB BKG CORP NY BR | 665.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | ROYAL BK OF CANADA NY BR | 2,660.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | MIZUHO CORPORATE NY BR | 3,500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | COMMERZBANK AG NY BR | 1,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | KBC BANK NV NY BR | 310.7 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | DRESDNER BK AG NY BR | 1,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | UNICREDIT NY BR | 5,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 800.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | CREDIT INDUS ET CMRL NY BR | 275.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | BAYERISCHE HYPO VEREINS NY BR | 2,150.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 700.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | SUMITOMO TR BKG NY BR | 200.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | SHOKO CHUKIN BK NY BR | 70.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | CHIBA BK NY BR | 40.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | GUNMA BANK NY BR | 65.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | SHINHAN BK NY BR | 60.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | INDUSTRIAL BK OF KOREA NY BR | 6.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | FORTIS BK SA/NV NY BR | 2,500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | HSH NORDBK AG NY BR | 2,500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | EUROHYPO AG NY BR | 500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | ALLIED IRISH BKS NY BR | 1,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | WILMINGTON TC | 400.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | DISCOVER BK | 600.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | CITIZENS BK OF PA | 2,500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | FIFTH THIRD BK | 2,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | FIRST COMMONWEALTH BK | 500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | S&T BK | 10.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | NEXTIER BK NA | 25.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | COMMUNITY BKR BK | 10.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | BANK OF AMER NA | 15,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | COMMUNITYONE BK NA | 20.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | PARAGON CMRL BK | 20.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | CAPSTONE BK | 5.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | CAROLINA FIRST BK | 650.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | CAPITALBANK | 33.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | GEORGIA CMRC BK | 30.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | COLUMBUS B&TC | 150.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | ALIAN T BK | 10.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | BANK OF TN | 40.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | CITIZENS BK | 10.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | WHITNEY NB | 400.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | AMERICAN CHARTERED BK | 30.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Apr 9 2009 | May 7 2009 | 28 | INDEPENDENT BK | 15.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | M&I MARSHALL & ILSLEY BK | 500.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | ASSOCIATED BK NA | 800.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | MERAMEC VALLEY BK | 12.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | FIRST TN BK NA | 2,000.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | BANCORPSOUTH BK | 150.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | OLD NB | 100.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | LIBERTY BK | 45.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | PEOPLES BK OF CMRC | 15.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | VALLEY BK OF HELENA | 64.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | FIRST BK MT | 10.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | FIRST SECURITY BK MISSOULA | 229.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | BIG SKY WESTERN BK | 50.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | FIDELITY ST B&TC | 8.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | COBIZ BK | 150.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | 1ST BK | 30.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | OMAHA ST BK | 5.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | UNION B&TC | 35.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | FLATIRONS BK | 8.5 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | TEXAS CAP BK NA | 200.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | TRANS PACIFIC NB | 5.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | PRIVATE BK OF CA | 10.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | BANK OF NV | 150.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | TOWN N BK NV NA | 100.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | MOUNTAIN W BK | 167.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | PACIFIC CONTINENTAL BK | 10.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | ENERBANK USA | 7.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | FIDELITY CO-OP BK | 10.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | FIRSTBANK PR | 200.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | DORAL BK | 75.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | NEW YORK CMNTY BK | 150.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | ESSA BK & TR | 20.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | WEST VIEW SVG BK | 80.9 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | DOLLAR BK FSB | 50.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | ESB BK | 10.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | DOOLIN SCTY SVG BK FSB | 5.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | NORTH SHORE BK FSB | 25.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | PULASKI BK | 80.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | GLACIER BK | 200.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | WESTERN SECURITY BK | 155.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | COLONIAL SVG FA | 38.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | LA JOLLA BK FSB | 150.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | CASCADE BK | 20.0 | 0.250 |
| Apr 9 2009 | May 7 2009 | 28 | STERLING SVG BK | 50.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | STATE STREET B&TC | 3,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | RBS CITIZENS NA | 2,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | ABBAY NAT TREASURY SVC CT BR | 2,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | GOVERNOR & CO BK IR STAMFOR B | 750.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BANCO BILBAO VIZCAYA ARGENTAI | 200.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | HANA BK NY AGY | 23.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BANK OF NOVA SCOTIA NY AGY | 1,500.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BARCLAYS BK PLC NY BR | 1,618.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BANCO ITAU SA NY BR | 180.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BANK OF SCOTLAND PLC NY BR | 3,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | TORONTO-DOMINION BK NY BR | 2,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | ARAB BKG CORP NY BR | 800.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | ROYAL BK OF CANADA NY BR | 270.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | SOCIETE GENERALE NY BR | 6,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | MIZUHO CORPORATE NY BR | 500.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | NATIONAL AUSTRALIA BK NY BR | 1,500.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | STERLING NB | 50.0 | 0.250 |

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|-------------|-------------|----|--------------------------------|----------|-------|
| Apr 23 2009 | Jul 16 2009 | 84 | COMMERZBANK AG NY BR | 2,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | DRESDNER BK AG NY BR | 3,800.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | DZ BK AG DEUTSCHE ZENTRA NY B | 1,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | UNICREDIT NY BR | 600.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 700.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | CREDIT INDUS ET CMRL NY BR | 550.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BAYERISCHE HYPO VEREINS NY BR | 585.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BANK TOK-MIT UFJ NY BR | 2,500.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | SUMITOMO MITSUI BKG NY BR | 2,300.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | ISRAEL DISCOUNT BK OF NY | 50.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | SUMITOMO TR BKG NY BR | 150.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | CHIBA BK NY BR | 20.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | GUNMA BANK NY BR | 95.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | SHIZUOKA BK NY BR | 126.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | NORDDEUTSCHE LANDESBANK NY I | 580.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | KOREA DEVELOPMENT BK NY BR | 75.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | LANDESBK BADEN WUERTTEMBERG NY | 1,910.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | FORTIS BK SA/NV NY BR | 1,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | EUROHYPO AG NY BR | 1,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | WILMINGTON TC | 200.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | FIA CARD SVC NA | 10,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | SUSQUEHANNA BK | 100.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | INTEGRITY BK | 30.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | DNB FIRST NA | 20.5 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | NEXTIER BK NA | 5.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BANK OF AMER NA | 15,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BRANCH BKG&TC | 1,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | COMMUNITYONE BK NA | 10.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | SOUTHERN CMNTY B&TC | 10.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | PARAGON CMRL BK | 20.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | SOUND BKG CO | 8.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | NATIONAL BK OF SC | 150.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | VIRGINIA HERITAGE BK | 8.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | ONE GA BK | 5.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | COLUMBUS B&TC | 125.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | COMPASS BK | 500.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | REGIONS BK | 2,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | NEW TRADITIONS NB | 13.5 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | COASTAL B&TC OF FL | 60.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | TRUSTMARK NB | 50.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | REPUBLIC BK OF CHICAGO | 20.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | PRIVATEBANK & TC | 400.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | FIRST MIDWEST BK | 50.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | M&I MARSHALL & ILSLEY BK | 500.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | ASSOCIATED BK NA | 500.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | LINDELL B&TC | 22.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | FIRST NB&TC | 15.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | SHELTER FNCL BK | 5.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | FIRST TN BK NA | 900.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | INDEPENDENT BK | 25.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BANCORPSOUTH BK | 150.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | OLD NB | 50.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | INTEGRA BK NA | 75.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | LIBERTY BK | 20.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | AMERICAN BK | 5.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | COBIZ BK | 63.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BANK OF OK NA | 250.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | AMERICAN NB | 10.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | PLAINSCAPITAL BK | 150.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BANK OF NOVA SCOTIA HOU BR | 700.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BANK OF INTERNET USA | 120.0 | 0.250 |

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|-------------|-------------|----|--------------------------------|----------|-------|
| Apr 23 2009 | Jul 16 2009 | 84 | BANK OF NV | 150.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | PACIFIC CONTINENTAL BK | 10.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | SHOREBANK PACIFIC | 5.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | CONTINENTAL BK | 25.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | BMW BK OF N AMER | 75.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | CELTIC BK CORP | 30.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | ENERBANK USA | 8.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | GOLF SVG BK | 50.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | DANVERS BANK | 45.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | DORAL BK | 152.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | SOVEREIGN BK | 1,000.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | THIRD FS&LA | 20.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | WEST VIEW SVG BK | 12.8 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | HOMETRUST BK | 40.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | FIRST FS&LA | 100.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | CF BANCORP | 25.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | NORTH SHORE BK FSB | 70.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | MIDFIRST BK | 200.0 | 0.250 |
| Apr 23 2009 | Jul 16 2009 | 84 | CASCADE BK | 30.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BAR HARBOR BK & TR CO | 15.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | RBS CITIZENS NA | 3,250.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | CITIBANK NA | 10,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | ABBEY NAT TREASURY SVC CT BR | 500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | METLIFE BK NA | 2,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | MANUFACTURERS & TRADERS TC | 1,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | STANDARD CHARTERED BK NY BR | 700.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BARCLAYS BK PLC NY BR | 15,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | WESTLB AG NY BR | 3,600.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BANK OF SCOTLAND PLC NY BR | 8,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 1,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | ARAB BKG CORP NY BR | 890.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | ROYAL BK OF CANADA NY BR | 965.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | MIZUHO CORPORATE NY BR | 3,500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | COMMERZBANK AG NY BR | 1,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | KBC BANK NV NY BR | 310.7 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | DRESDNER BK AG NY BR | 1,500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | DZ BK AG DEUTSCHE ZENTRA NY BR | 500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | UNICREDIT NY BR | 5,300.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 1,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | CREDIT INDUS ET CMRL NY BR | 275.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BAYERISCHE HYPO VEREINS NY BR | 2,200.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 700.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | SUMITOMO TR BKG NY BR | 200.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | SHOKO CHUKIN BK NY BR | 70.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | CHIBA BK NY BR | 30.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | GUNMA BANK NY BR | 145.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | SHIZUOKA BK NY BR | 70.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | SHINHAN BK NY BR | 65.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | KOREA DEVELOPMENT BK NY BR | 35.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FORTIS BK SA/NV NY BR | 2,300.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | HSB NORDBK AG NY BR | 3,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | EUROHYPO AG NY BR | 500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | ALLIED IRISH BKS NY BR | 3,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | WILMINGTON TC | 500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | DISCOVER BK | 500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | ING BK FSB | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | SUSQUEHANNA BK | 50.0 | 0.250 |

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|------------|------------|----|----------------------------|----------|-------|
| May 7 2009 | Jun 4 2009 | 28 | LANDMARK CMNTY BK | 8.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | CITIZENS BK OF PA | 2,500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIFTH THIRD BK | 1,500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIRST COMMONWEALTH BK | 500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | S&T BK | 10.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | NEXTIER BK NA | 20.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BANK OF AMER NA | 15,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | RBC BK USA | 300.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BRANCH BKG&TC | 6,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | COMMUNITYONE BK NA | 35.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | NATIONAL BK OF SC | 100.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | CAROLINA FIRST BK | 200.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | CAPITALBANK | 37.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | SUNTRUST BK | 2,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | GEORGIA CMRC BK | 30.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | COLUMBUS B&TC | 175.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | COMPASS BK | 1,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | REGIONS BK | 8,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BANK OF TN | 40.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | ANDREW JOHNSON BK | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | CITIZENS BK | 20.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | WHITNEY NB | 300.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | M&I MARSHALL & ILSLEY BK | 500.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | ASSOCIATED BK NA | 800.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | TIMBERWOOD BK | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | LINDELL B&TC | 22.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | MERAMEC VALLEY BK | 12.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BANK OF MO | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIRST TN BK NA | 2,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | INDEPENDENT BK | 7.5 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | OLD NB | 100.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | LIBERTY BK | 45.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | STATE BK OF NEW PRAGUE | 15.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | PEOPLES BK OF CMRC | 15.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | VALLEY BK OF HELENA | 64.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIRST BK MT | 10.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIRST SECURITY BK MISSOULA | 234.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BIG SKY WESTERN BK | 50.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | COBIZ BK | 150.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | 1ST BK | 30.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | OMAHA ST BK | 10.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | UNION B&TC | 30.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FLATIRONS BK | 6.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | TEXAS CAP BK NA | 650.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | CITY BK | 50.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | LEGACYTEXAS BK | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | WELLS FARGO BK NA | 5,000.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | TRANS PACIFIC NB | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIRST HAWAIIAN BK | 10.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | SAIGON NB | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | PRIVATE BK OF CA | 15.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | TOWN N BK NV NA | 100.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | MOUNTAIN W BK | 230.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | PACIFIC CONTINENTAL BK | 10.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | CONTINENTAL BK | 6.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BMW BK OF N AMER | 100.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | BANK OF AMER FORK | 88.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | COLUMBIA ST BK | 75.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | GOLF SVG BK | 50.0 | 0.250 |

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|-------------|-------------|----|--------------------------------|---------|-------|
| May 7 2009 | Jun 4 2009 | 28 | FIDELITY CO-OP BK | 15.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIRSTBANK PR | 200.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | DORAL BK | 90.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIRST NIAGARA BK | 150.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | NEW YORK CMNTY BK | 100.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | WEST VIEW SVG BK | 86.3 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | DOLLAR BK FSB | 50.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | ESB BK | 10.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | DOOLIN SCTY SVG BK FSB | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | HOMETRUST BK | 36.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | SECURITY FED BK | 5.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIRST PALMETTO SVG BK FSB | 54.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIRST FS&LA | 100.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIRST CHICAGO B&T | 60.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | PULASKI BK | 130.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | GLACIER BK | 200.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | WESTERN SECURITY BK | 145.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | FIDELITY BK | 60.0 | 0.250 |
| May 7 2009 | Jun 4 2009 | 28 | RIVERVIEW CMNTY BK | 85.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | STATE STREET B&TC | 2,000.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | ABBEY NAT TREASURY SVC CT BR | 2,400.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | GOVERNOR & CO BK IR STAMFOR B | 250.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | TIOGA ST BK | 5.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | CANADIAN IMPERIAL BK NY AGY | 350.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BARCLAYS BK PLC NY BR | 3,720.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BANK OF SCOTLAND PLC NY BR | 2,000.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | TORONTO-DOMINION BK NY BR | 1,250.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | ARAB BKG CORP NY BR | 900.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | ROYAL BK OF CANADA NY BR | 225.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | SOCIETE GENERALE NY BR | 5,000.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BNP PARIBAS EQUITABLE TOWER BR | 2,000.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | STERLING NB | 85.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | COMMERZBANK BK NY BR | 2,600.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | DZ BK AG DEUTSCHE ZENTRA NY B | 800.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | UNICREDIT NY BR | 500.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 500.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BAYERISCHE HYPO VEREINS NY BR | 1,100.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | SUMITOMO MITSUI BKG NY BR | 1,200.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | SUMITOMO TR BKG NY BR | 200.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | SHOKO CHUKIN BK NY BR | 40.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | CHIBA BK NY BR | 35.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | GUNMA BANK NY BR | 70.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | SHIZUOKA BK NY BR | 117.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | INDUSTRIAL BK OF KOREA NY BR | 20.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | NORDDEUTSCHE LANDESBANK NY I | 300.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | LANDESBK BADEN WUERTTEMB NY | 510.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | HSH NORDBK AG NY BR | 750.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | EUROHYPO AG NY BR | 1,000.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | WILMINGTON TC | 150.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | SUSQUEHANNA BK | 50.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | KEYBANK NA | 1,250.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | FIFTH THIRD BK | 3,000.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | FIRST COMMONWEALTH BK | 20.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | FARMERS AND MERCHANTS BK OF V | 14.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | NEXTIER BK NA | 20.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | CITIZENS & FARMERS BK | 10.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | VIRGINIA PTNR BK | 5.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | RBC BK USA | 700.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BRANCH BKG&TC | 700.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | COMMUNITYONE BK NA | 25.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | PEOPLES BK | 7.5 | 0.250 |

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|-------------|-------------|----|------------------------------|----------|-------|
| May 21 2009 | Aug 13 2009 | 84 | CAPSTONE BK | 5.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | OLDTOWN BK | 5.3 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | GREER ST BK | 12.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | UNITED CMNTY BK | 75.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | COMPASS BK | 1,000.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | FIRST CMRL BK | 100.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | NEW TRADITIONS NB | 16.5 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | COASTAL B&TC OF FL | 40.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | TRUSTMARK NB | 75.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | REPUBLIC BK OF CHICAGO | 10.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | MB FNCL BK NA | 100.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BANK OF MONTREAL CHICAGO BR | 475.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | FARMERS ST BK | 5.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | LAKE CITY BK | 60.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | PARK BK | 10.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BUSINESS BK | 5.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | SHELTER FNCL BK | 20.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | INDEPENDENT BK | 15.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BANCORPSOUTH BK | 150.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | UNITED VALLEY BK | 5.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | FIRST ST BK | 8.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BANKWEST | 10.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | AMERICAN BK | 10.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | FIRST ST B&TC | 5.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | COBIZ BK | 25.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BANK OF OK NA | 600.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | AMERICAN NB | 10.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | FLATIRONS BK | 7.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | STERLING BK | 40.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | WELLS FARGO BK NA | 10,000.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BANK OF THE WEST | 1,500.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | SAIGON NB | 5.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BANK OF INTERNET USA | 20.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | PACIFIC CONTINENTAL BK | 11.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | SHOREBANK PACIFIC | 5.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BMW BK OF N AMER | 200.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | DORAL BK | 175.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | THIRD FED BK | 10.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | ESSA BK & TR | 15.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | THIRD FS&LA | 100.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | WEST VIEW SVG BK | 12.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | DOLLAR BK FSB | 25.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | HOMETRUST BK | 35.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | SECURITY FED BK | 7.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | FIRST FS&LA | 100.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | BANK OF N GA | 150.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | CF BANCORP | 50.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | NORTHWEST BK | 5.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | NORTH SHORE BK FSB | 30.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | MIDFIRST BK | 200.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | RIVERVIEW CMNTY BK | 60.0 | 0.250 |
| May 21 2009 | Aug 13 2009 | 84 | CASCADE BK | 20.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | BAR HARBOR BK & TR CO | 25.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | RBS CITIZENS NA | 4,250.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | CITIBANK NA | 10,000.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | ABBAY NAT TREASURY SVC CT BR | 500.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | METLIFE BK NA | 1,800.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | SCOTIABANK DE PR | 35.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | MANUFACTURERS & TRADERS TC | 1,000.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | BARCLAYS BK PLC NY BR | 15,000.0 | 0.250 |

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|------------|------------|----|-------------------------------|---------|-------|
| Jun 4 2009 | Jul 2 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | WESTLB AG NY BR | 3,600.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | BANK OF SCOTLAND PLC NY BR | 8,000.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 2,500.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | ARAB BKG CORP NY BR | 875.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | ROYAL BK OF CANADA NY BR | 800.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | MIZUHO CORPORATE NY BR | 3,300.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | COMMERZBANK AG NY BR | 500.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | COMMERZBANK BK NY BR | 1,500.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 500.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | UNICREDIT NY BR | 5,700.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 1,100.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | CREDIT INDUS ET CMRL NY BR | 250.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | BAYERISCHE HYPO VEREINS NY BR | 1,000.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 700.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | ISRAEL DISCOUNT BK OF NY | 200.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,600.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | SHOKO CHUKIN BK NY BR | 70.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | CHIBA BK NY BR | 35.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | GUNMA BANK NY BR | 125.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | SHIZUOKA BK NY BR | 310.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | SHINHAN BK NY BR | 50.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | INDUSTRIAL BK OF KOREA NY BR | 5.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | KOOKMIN BK NY BR | 11.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FORTIS BK SA/NV NY BR | 1,500.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | HSH NORDBK AG NY BR | 3,000.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | ALLIED IRISH BKS NY BR | 3,500.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | WILMINGTON TC | 300.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | BARCLAYS BK DE | 4,000.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | SUSQUEHANNA BK | 50.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | LANDMARK CMNTY BK | 12.5 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | CITIZENS BK OF PA | 2,750.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FIFTH THIRD BK | 1,250.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FIRST COMMONWEALTH BK | 500.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | NEXTier BK NA | 20.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | RBC BK USA | 600.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | COMMUNITYONE BK NA | 25.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | SOUTHERN CMNTY B&TC | 20.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | MOUNTAIN 1ST B&TC | 15.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | CAPITALBANK | 30.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | GEORGIA CMRC BK | 40.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | COLUMBUS B&TC | 175.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | UNITED CMNTY BK | 75.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | COMPASS BK | 1,000.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | BANK OF TN | 40.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | CITIZENS BK | 20.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | WHITNEY NB | 100.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FIRST CMNTY BK | 10.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | LAKE CITY BK | 50.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | ASSOCIATED BK NA | 800.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | LINDELL B&TC | 22.2 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | MERAMEC VALLEY BK | 14.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | BUSINESS BK | 5.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FIRST NB OF FORT SMITH | 8.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FIRST TN BK NA | 1,500.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | OLD NB | 50.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | LIBERTY BK | 45.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | STATE BK OF NEW PRAGUE | 7.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Jun 4 2009 | Jul 2 2009 | 28 | PEOPLES BK OF CMRC | 20.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FIRST SECURITY BK MISSOULA | 62.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | BIG SKY WESTERN BK | 50.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | COBIZ BK | 100.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | CITIZENS SECURITY B&TC | 10.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | UNION B&TC | 40.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FLATIRONS BK | 8.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | TEXAS CAP BK NA | 350.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | TRANS PACIFIC NB | 5.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | SAIGON NB | 5.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | MOUNTAIN W BK | 260.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | PACIFIC CONTINENTAL BK | 9.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | CONTINENTAL BK | 5.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | IRELAND BK | 8.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | BANK OF AMER FORK | 63.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | COLUMBIA ST BK | 60.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | DORAL BK | 90.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FIRST NIAGARA BK | 964.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | NEW YORK CMNTY BK | 100.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | THIRD FED BK | 5.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | WEST VIEW SVG BK | 84.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | DOLLAR BK FSB | 50.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | DOOLIN SCTY SVG BK FSB | 5.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | HOMETRUST BK | 30.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | SECURITY FED BK | 5.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FIRST PALMETTO SVG BK FSB | 50.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FIRST FS&LA | 100.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FIRST CHICAGO B&T | 50.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | PULASKI BK | 100.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | GLACIER BK | 215.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | FIDELITY BK | 60.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | LA JOLLA BK FSB | 150.0 | 0.250 |
| Jun 4 2009 | Jul 2 2009 | 28 | RIVERVIEW CMNTY BK | 85.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BAR HARBOR BK & TR CO | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | GOVERNOR & CO BK IR STAMFOR B | 1,000.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BANCO BILBAO VIZCAYA ARGENTAI | 300.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | HUDSON VALLEY BK NA | 15.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | HANA BK NY AGY | 7.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | GULF INTL BK NY BR | 400.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | CANADIAN IMPERIAL BK NY AGY | 330.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BARCLAYS BK PLC NY BR | 8,450.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | ITAU UNIBANCO SA NY BR | 185.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | RABOBANK NEDERLAND NY BR | 5,000.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BANK OF SCOTLAND PLC NY BR | 2,100.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | TORONTO-DOMINION BK NY BR | 2,000.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | ROYAL BK OF CANADA NY BR | 250.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | MIZUHO CORPORATE NY BR | 500.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | STERLING NB | 25.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | COMMERZBANK AG NY BR | 1,000.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | COMMERZBANK BK NY BR | 5,000.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | DZ BK AG DEUTSCHE ZENTRA NY B | 100.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | UNICREDIT NY BR | 600.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 650.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BANK TOK-MIT UFJ NY BR | 1,500.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | SUMITOMO MITSUI BKG NY BR | 350.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | ISRAEL DISCOUNT BK OF NY | 200.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | SHOKO CHUKIN BK NY BR | 20.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | CHIBA BK NY BR | 10.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | GUNMA BANK NY BR | 100.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | SHINHAN BK NY BR | 40.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | NORDDEUTSCHE LANDESBANK NY I | 400.0 | 0.250 |

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|-------------|-------------|----|-----------------------------|---------|-------|
| Jun 18 2009 | Sep 10 2009 | 84 | LANDESBK BADEN WUERTTEMB NY | 800.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | FORTIS BK SA/NV NY BR | 2,500.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | HSH NORDBK AG NY BR | 250.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | EUROHYPO AG NY BR | 1,000.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | ALLIED IRISH BKS NY BR | 1,250.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | MAUCH CHUNK TC | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | SUSQUEHANNA BK | 150.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | ORRSTOWN BK | 25.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | FIRSTMERIT BK NA | 175.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | OLD FT BKG CO | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | FARMERS NB | 15.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | VIRGINIA CMNTY BK | 7.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | CITIZENS & FARMERS BK | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | FARMERS BK WINDSOR VA | 7.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | RBC BK USA | 500.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | COMMUNITYONE BK NA | 20.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | PARAGON CMRL BK | 50.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | MOUNTAIN 1ST B&TC | 25.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | UNION BK & TR CO | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | CAPSTONE BK | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BANK OF SC | 7.5 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | GREER ST BK | 6.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | CRESCENT BK | 15.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | VIRGINIA HERITAGE BK | 10.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | UNITED AMER BK NA | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | ONE GA BK | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | GEORGIA PRIMARY BK | 10.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | COLUMBUS B&TC | 125.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | CBC NB | 15.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BANK OF NASHVILLE | 25.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | TRUSTMARK NB | 75.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BANK OF FL SE | 15.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | PRIVATEBANK & TC | 300.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | LAKE CITY BK | 60.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | PARK BK | 10.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | LIBERTY BK | 30.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | FIRST B&T | 5.8 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | FIDELITY ST B&TC | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | COBIZ BK | 75.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BANK OF OK NA | 250.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | OMAHA ST BK | 10.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | FLATIRONS BK | 10.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | CITY BK | 60.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | FIRST NB | 6.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BNP PARIBAS HOUSTON AGY | 1,800.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BANK OF THE WEST | 1,000.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | REDDING BK OF CMRC | 20.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | COMMUNITY BUS BK | 10.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BANK OF INTERNET USA | 20.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | BANK OF NV | 75.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | PACIFIC CONTINENTAL BK | 25.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | SHOREBANK PACIFIC | 5.5 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | ALLY BK | 2,000.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | ENERBANK USA | 11.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | SYRINGA BK | 15.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | WASHINGTON BUS BK | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | FIDELITY CO-OP BK | 15.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | DORAL BK | 140.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | THIRD FED BK | 5.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | DOLLAR BK FSB | 100.0 | 0.250 |

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|-------------|-------------|----|--------------------------------|----------|-------|
| Jun 18 2009 | Sep 10 2009 | 84 | SECURITY FED BK | 10.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | FIRST FS&LA | 45.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | CF BANCORP | 25.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | NORTH SHORE BK FSB | 90.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | MIDFIRST BK | 100.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | CENTURY BK | 15.0 | 0.250 |
| Jun 18 2009 | Sep 10 2009 | 84 | CASCADE BK | 10.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | BAR HARBOR BK & TR CO | 15.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | RBS CITIZENS NA | 6,250.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | METLIFE BK NA | 2,600.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | SCOTIABANK DE PR | 164.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | MALAYAN BKG BERHAD NY BR | 50.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | BARCLAYS BK PLC NY BR | 10,425.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | ITAU UNIBANCO SA NY BR | 15.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | WESTLB AG NY BR | 3,600.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | BANK OF SCOTLAND PLC NY BR | 8,000.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 3,000.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | ARAB BKG CORP NY BR | 1,300.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | ROYAL BK OF CANADA NY BR | 1,000.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | MIZUHO CORPORATE NY BR | 2,200.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | STERLING NB | 75.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | COMMERZBANK BK NY BR | 1,000.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | DZ BK AG DEUTSCHE ZENTRA NY BR | 500.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | UNICREDIT NY BR | 5,700.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 1,134.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | BAYERISCHE HYPO VEREINS NY BR | 800.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | ROYAL BK OF SCOTLAND PLC NY BR | 6,000.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 700.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | ISRAEL DISCOUNT BK OF NY | 200.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,600.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | SHOKO CHUKIN BK NY BR | 70.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | CHIBA BK NY BR | 35.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | GUNMA BANK NY BR | 100.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | SHIZUOKA BK NY BR | 310.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | SHINHAN BK NY BR | 45.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | KOREA DEVELOPMENT BK NY BR | 60.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | KOOKMIN BK NY BR | 18.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FORTIS BK SA/NV NY BR | 1,500.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | HSH NORDBK AG NY BR | 2,500.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | ALLIED IRISH BKS NY BR | 3,600.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | WILMINGTON TC | 250.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | BARCLAYS BK DE | 4,000.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | SUN NB | 50.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | SUSQUEHANNA BK | 100.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | LANDMARK CMNTY BK | 11.5 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | CITIZENS BK OF PA | 2,750.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FIFTH THIRD BK | 1,250.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FIRST COMMONWEALTH BK | 500.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FARMERS NB | 30.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | NEXTIER BK NA | 20.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | COMMUNITY BKR BK | 10.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | COMMUNITYONE BK NA | 25.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | GEORGIA CMRC BK | 40.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | COLUMBUS B&TC | 100.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | COMPASS BK | 800.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | BANK OF TN | 35.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | CITIZENS BK | 20.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | AMERICAN CHARTERED BK | 30.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Jul 2 2009 | Jul 30 2009 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FIRST CMNTY BK | 10.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | LAKE CITY BK | 100.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | ASSOCIATED BK NA | 800.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | LINDELL B&TC | 30.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | ENTERPRISE BK & TR | 10.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | MERAMEC VALLEY BK | 13.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | PLANTERS BK | 10.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FIRST TN BK NA | 1,250.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | LIBERTY BK | 45.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | PLAINS CMRC BK | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | STATE BK OF NEW PRAGUE | 7.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | PEOPLES BK OF CMRC | 25.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | VALLEY BK OF HELENA | 35.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FIRST SECURITY BK MISSOULA | 35.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | BIG SKY WESTERN BK | 45.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | PARK MIDWAY BK NA | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | 1ST BK | 30.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | OMAHA ST BK | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | UNION B&TC | 20.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FLATIRONS BK | 6.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | TEXAS CAP BK NA | 300.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | SAIGON NB | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | PRIVATE BK OF CA | 12.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | MOUNTAIN W BK | 265.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | PACIFIC CONTINENTAL BK | 15.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | ENERBANK USA | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | IRELAND BK | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | CITIZENS CMNTY BK | 35.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | BANK OF AMER FORK | 50.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | COLUMBIA ST BK | 30.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | UNIBANK | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | SERVICE CU | 12.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FIRSTBANK PR | 500.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | DORAL BK | 25.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FIRST NIAGARA BK | 1,700.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | NEW YORK CMNTY BK | 100.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | ESSA BK & TR | 40.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | HOME FED BK CORP | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | WEST VIEW SVG BK | 64.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | DOLLAR BK FSB | 75.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | DOOLIN SCTY SVG BK FSB | 5.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | HOMETRUST BK | 50.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FIRST PALMETTO SVG BK FSB | 45.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FIRST FS&LA | 75.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FIRST CHICAGO B&T | 35.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | GLACIER BK | 170.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | WESTERN SECURITY BK | 15.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | FIDELITY BK | 55.0 | 0.250 |
| Jul 2 2009 | Jul 30 2009 | 28 | RIVERVIEW CMNTY BK | 50.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | STATE STREET B&TC | 2,000.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | ABBEY NAT TREASURY SVC CT BR | 1,000.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | GOVERNOR & CO BK IR STAMFOR B | 750.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BANCO BILBAO VIZCAYA ARGENTAI | 150.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | MALAYAN BKG BERHAD NY BR | 100.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | GULF INTL BK NY BR | 245.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BARCLAYS BK PLC PARK AVE BR | 250.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BANK OF SCOTLAND PLC NY BR | 4,400.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | TORONTO-DOMINION BK NY BR | 2,000.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | ARAB BKG CORP NY BR | 1,225.0 | 0.250 |

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|-------------|------------|----|-------------------------------|---------|-------|
| Jul 16 2009 | Oct 8 2009 | 84 | ROYAL BK OF CANADA NY BR | 260.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | SOCIETE GENERALE NY BR | 4,000.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | MIZUHO CORPORATE NY BR | 500.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | STERLING NB | 50.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | COMMERZBANK AG NY BR | 1,500.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | COMMERZBANK BK NY BR | 7,250.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | DZ BK AG DEUTSCHE ZENTRA NY B | 500.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | UNICREDIT NY BR | 1,000.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 948.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | CREDIT INDUS ET CMRL NY BR | 400.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BAYERISCHE HYPO VEREINS NY BR | 465.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BANK TOK-MIT UFJ NY BR | 2,500.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | SUMITOMO MITSUI BKG NY BR | 2,300.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | ISRAEL DISCOUNT BK OF NY | 200.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | CHIBA BK NY BR | 25.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | GUNMA BANK NY BR | 100.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | SHIZUOKA BK NY BR | 118.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | INDUSTRIAL BK OF KOREA NY BR | 50.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | NORDDEUTSCHE LANDESBANK NY I | 480.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | LANDESBK BADEN WUERTTEMB NY | 2,000.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | FORTIS BK SA/NV NY BR | 1,000.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | EUROHYPO AG NY BR | 1,000.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | WILMINGTON TC | 250.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | SUSQUEHANNA BK | 100.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | INTEGRITY BK | 60.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | FIRST COMMONWEALTH BK | 25.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | NEXTier BK NA | 5.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | RBC BK USA | 500.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | COMMUNITYONE BK NA | 30.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | SOUTHERN CMNTY B&TC | 25.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | PARAGON CMRL BK | 50.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | SOUND BKG CO | 5.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | MOUNTAIN 1ST B&TC | 15.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | NATIONAL BK OF SC | 100.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BLUERIDGE BK | 5.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | ONE GA BK | 5.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | COLUMBUS B&TC | 150.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | COMPASS BK | 200.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | NEW TRADITIONS NB | 13.5 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | COASTAL B&TC OF FL | 50.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | CAJA DE AHORROS Y MONT MIA AC | 100.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | PRIVATEBANK & TC | 200.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | FIRST MIDWEST BK | 100.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | M&I MARSHALL & ILSLEY BK | 500.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | ASSOCIATED BK NA | 500.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | LINDELL B&TC | 10.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BUSINESS BK | 5.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | SHELTER FNCL BK | 5.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BANK OF MO | 5.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | FIRST TN BK NA | 400.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BANCORPSOUTH BK | 150.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | INTEGRA BK NA | 85.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | LIBERTY BK | 20.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | PLAINS CMRC BK | 7.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | COBIZ BK | 100.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BANK OF OK NA | 250.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | AMERICAN NB | 30.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | OMAHA ST BK | 5.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | CITY NB | 5.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BANK OF INTERNET USA | 100.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BANK OF NV | 50.0 | 0.250 |

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|-------------|-------------|----|--------------------------------|---------|-------|
| Jul 16 2009 | Oct 8 2009 | 84 | PACIFIC CONTINENTAL BK | 20.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | SHOREBANK PACIFIC | 6.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | BMW BK OF N AMER | 75.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | ENERBANK USA | 15.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | DANVERSBANK | 20.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | DORAL BK | 100.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | THIRD FED BK | 5.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | DOLLAR BK FSB | 50.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | HOMETRUST BK | 50.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | SECURITY FED BK | 10.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | FIRST FS&LA | 75.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | NORTH SHORE BK FSB | 50.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | MIDFIRST BK | 250.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | RIVERVIEW CMNTY BK | 25.0 | 0.250 |
| Jul 16 2009 | Oct 8 2009 | 84 | CASCADE BK | 30.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | BAR HARBOR BK & TR CO | 10.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | RBS CITIZENS NA | 6,250.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | METLIFE BK NA | 2,800.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | MALAYAN BKG BERHAD NY BR | 50.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | HANA BK NY AGY | 25.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | BARCLAYS BK PLC PARK AVE BR | 8,600.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | ITAU UNIBANCO SA NY BR | 180.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | WESTLB AG NY BR | 4,000.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | BANK OF SCOTLAND PLC NY BR | 8,000.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 3,000.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | ARAB BKG CORP NY BR | 1,250.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | ROYAL BK OF CANADA NY BR | 935.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | MIZUHO CORPORATE NY BR | 2,200.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | STERLING NB | 75.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | UNICREDIT NY BR | 5,700.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 814.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | BAYERISCHE HYPO VEREINS NY BR | 1,200.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | ROYAL BK OF SCOTLAND PLC NY BR | 6,000.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 1,000.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,700.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | SHOKO CHUKIN BK NY BR | 70.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | CHIBA BK NY BR | 35.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | GUNMA BANK NY BR | 100.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | SHIZUOKA BK NY BR | 310.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | SHINHAN BK NY BR | 45.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | HSH NORDBK AG NY BR | 2,500.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | ALLIED IRISH BKS NY BR | 3,500.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | WILMINGTON TC | 200.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | BARCLAYS BK DE | 4,000.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | SUN NB | 50.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | SUSQUEHANNA BK | 100.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | LANDMARK CMNTY BK | 11.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | CITIZENS BK OF PA | 2,750.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FIFTH THIRD BK | 1,000.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FIRST COMMONWEALTH BK | 500.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FARMERS NB | 25.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | NEXTIER BK NA | 15.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | COMMUNITY BKR BK | 10.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | COMMUNITYONE BK NA | 15.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | TRUSTATLANTIC BK | 8.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | VIRGINIA HERITAGE BK | 8.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | GEORGIA CMRC BK | 40.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | ONE GA BK | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | COLUMBUS B&TC | 75.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Jul 30 2009 | Aug 27 2009 | 28 | UNITED CMNTY BK | 100.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | COMPASS BK | 500.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | EVERBANK | 150.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | BANK OF TN | 30.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | CITIZENS BK | 10.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | COLE TAYLOR BK | 200.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | REPUBLIC BK OF CHICAGO | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FIRST MIDWEST BK | 50.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | AMERICAN CHARTERED BK | 46.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FIRST CMNTY BK | 10.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | ASSOCIATED BK NA | 800.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | PARK BK | 10.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | LINDELL B&TC | 32.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | PLANTERS BK | 10.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FIRST TN BK NA | 1,250.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | INDEPENDENT BK | 22.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | LIBERTY BK | 45.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | STATE BK OF NEW PRAGUE | 15.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | PEOPLES BK OF CMRC | 20.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | VALLEY BK OF HELENA | 20.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FIRST SECURITY BK MISSOULA | 125.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | BIG SKY WESTERN BK | 40.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | PARK MIDWAY BK NA | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | 1ST BK | 45.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | CITIZENS SECURITY B&TC | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FLATIRONS BK | 7.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | PRIVATE BK OF CA | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | BEAL BK NV | 300.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | MOUNTAIN W BK | 180.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | PACIFIC CONTINENTAL BK | 15.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | CONTINENTAL BK | 35.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | ENERBANK USA | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | IRELAND BK | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | CITIZENS CMNTY BK | 35.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | BANK OF AMER FORK | 20.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | UNIBANK | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | COMMENCEMENT BK | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | SERVICE CU | 12.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FIRSTBANK PR | 500.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | DORAL BK | 25.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FIRST NIAGARA BK | 2,420.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | NEW YORK CMNTY BK | 100.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | ESSA BK & TR | 25.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FIRST PLACE BK | 30.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | HOME FED BK CORP | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | WEST VIEW SVG BK | 50.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | DOLLAR BK FSB | 25.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | DOOLIN SCTY SVG BK FSB | 5.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | HOMETRUST BK | 50.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FIRST PALMETTO SVG BK FSB | 40.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | GLACIER BK | 180.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | FIDELITY BK | 50.0 | 0.250 |
| Jul 30 2009 | Aug 27 2009 | 28 | RIVERVIEW CMNTY BK | 20.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | ABBAY NAT TREASURY SVC CT BR | 1,500.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | GOVERNOR & CO BK IR STAMFOR B | 300.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | CAPITAL B&TC | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | SCOTIABANK DE PR | 50.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FIVE STAR BK | 15.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |

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|-------------|------------|----|--------------------------------|---------|-------|
| Aug 13 2009 | Nov 5 2009 | 84 | BARCLAYS BK PLC PARK AVE BR | 3,926.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | BANK OF SCOTLAND PLC NY BR | 2,000.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | TORONTO-DOMINION BK NY BR | 1,250.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | ARAB BKG CORP NY BR | 1,285.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | ROYAL BK OF CANADA NY BR | 225.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | SOCIETE GENERALE NY BR | 4,000.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | BNP PARIBAS EQUITABLE TOWER BR | 2,000.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | STERLING NB | 85.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | COMMERZBANK BK NY BR | 1,600.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | DZ BK AG DEUTSCHE ZENTRA NY B | 250.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | UNICREDIT NY BR | 500.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 750.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | CREDIT INDUS ET CMRL NY BR | 550.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | BAYERISCHE HYPO VEREINS NY BR | 1,250.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | BANK TOK-MIT UFJ NY BR | 1,000.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | SUMITOMO MITSUI BKG NY BR | 1,000.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | SUMITOMO TR BKG NY BR | 175.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | SHOKO CHUKIN BK NY BR | 40.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | CHIBA BK NY BR | 20.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | GUNMA BANK NY BR | 100.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | SHIZUOKA BK NY BR | 110.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | INDUSTRIAL BK OF KOREA NY BR | 20.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | NORDDEUTSCHE LANDESBANK NY I | 300.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | DEXIA CREDIT LOCAL NY BR | 6,000.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | KOREA DEVELOPMENT BK NY BR | 55.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | KOOKMIN BK NY BR | 13.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FORTIS BK SA/NV NY BR | 1,000.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | HSH NORDBK AG NY BR | 1,250.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | EUROHYPO AG NY BR | 1,005.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | WILMINGTON TC | 150.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | SUSQUEHANNA BK | 50.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FIFTH THIRD BK | 1,500.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FIRST COMMONWEALTH BK | 50.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FARMERS AND MERCHANTS BK OF ' | 14.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | NEXTier BK NA | 15.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | CITIZENS & FARMERS BK | 10.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | VIRGINIA PTNR BK | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | COMMUNITYONE BK NA | 35.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | PEOPLES BK | 7.5 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | CAPSTONE BK | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | COLUMBUS B&TC | 100.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | TOUCHMARK NB | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FIRST CMRL BK | 75.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | NEW TRADITIONS NB | 16.5 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | TRUSTMARK NB | 125.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | COLE TAYLOR BK | 100.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | MB FNCL BK NA | 100.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FIRST MIDWEST BK | 125.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | AMERICAN CHARTERED BK | 50.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FARMERS ST BK | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | LAKE CITY BK | 85.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | SHELTER FNCL BK | 20.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FIRST SVC BK | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | INDEPENDENT BK | 28.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | BANCORPSOUTH BK | 50.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | UNITED VALLEY BK | 7.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FIRST ST BK | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | PLAINS CMRC BK | 8.5 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FIRST ST B&TC | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | CITIZENS SECURITY B&TC | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | BANK OF OK NA | 600.0 | 0.250 |

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|-------------|-------------|----|--------------------------------|---------|-------|
| Aug 13 2009 | Nov 5 2009 | 84 | OMAHA ST BK | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FLATIRONS BK | 7.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | BANK OF THE WEST | 1,000.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | NORTHERN CA NB | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | SAIGON NB | 9.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | PACIFIC CONTINENTAL BK | 15.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | SHOREBANK PACIFIC | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | BMW BK OF N AMER | 200.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | ENERBANK USA | 8.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | SERVICE CU | 12.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | NEW YORK CMNTY BK | 75.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | THIRD FED BK | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | ESSA BK & TR | 20.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | WEST VIEW SVG BK | 6.3 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | DOLLAR BK FSB | 50.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | HOMETRUST BK | 28.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | FIRST FS&LA | 100.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | NORTHWEST BK | 5.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | MIDFIRST BK | 200.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | LUTHER BURBANK SVG | 100.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | RIVERVIEW CMNTY BK | 40.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | CASCADE BK | 20.0 | 0.250 |
| Aug 13 2009 | Nov 5 2009 | 84 | 1ST SCTY BK OF WA | 30.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | RBS CITIZENS NA | 5,500.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | METLIFE BK NA | 2,100.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | BANCO BILBAO VIZCAYA ARGENTAI | 20.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | SCOTIABANK DE PR | 100.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | MALAYAN BKG BERHAD NY BR | 50.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | HANA BK NY AGY | 41.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | BARCLAYS BK PLC PARK AVE BR | 8,070.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | ITAU UNIBANCO SA NY BR | 180.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | WESTLB AG NY BR | 3,500.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | BANK OF SCOTLAND PLC NY BR | 6,000.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 2,500.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | ARAB BKG CORP NY BR | 450.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | ROYAL BK OF CANADA NY BR | 885.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | MIZUHO CORPORATE NY BR | 1,300.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | STERLING NB | 25.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | UNICREDIT NY BR | 5,700.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 600.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | ROYAL BK OF SCOTLAND PLC NY BR | 6,000.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 800.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,700.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | SHOKO CHUKIN BK NY BR | 70.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | CHIBA BK NY BR | 20.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | GUNMA BANK NY BR | 100.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | SHIZUOKA BK NY BR | 120.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | SHINHAN BK NY BR | 40.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | KOREA DEVELOPMENT BK NY BR | 55.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | HSH NORDBK AG NY BR | 3,000.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | ALLIED IRISH BKS NY BR | 3,300.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | BARCLAYS BK DE | 3,650.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | SUSQUEHANNA BK | 100.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | LANDMARK CMNTY BK | 9.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | CITIZENS BK OF PA | 2,750.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | FIFTH THIRD BK | 1,500.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | FIRST COMMONWEALTH BK | 475.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | S&T BK | 25.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | RBC BK USA | 500.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Aug 27 2009 | Sep 24 2009 | 28 | PEOPLES BK | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | PARAGON CMRL BK | 25.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | TRUSTATLANTIC BK | 8.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | GREER ST BK | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | PINNACLE BK OF SC | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | VIRGINIA HERITAGE BK | 8.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | GEORGIA CMRC BK | 50.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | ONE GA BK | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | UNITED CMNTY BK | 150.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | UNITED NB | 10.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | BANK OF TN | 30.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | COLE TAYLOR BK | 200.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | AMERICAN CHARTERED BK | 15.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | FIRST CMNTY BK | 7.5 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | ASSOCIATED BK NA | 800.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | LINDELL B&TC | 35.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | PLANTERS BK | 10.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | FIRST TN BK NA | 1,000.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | LIBERTY BK | 45.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | STATE BK OF NEW PRAGUE | 11.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | PEOPLES BK OF CMRC | 15.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | FIRST SECURITY BK MISSOULA | 85.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | BIG SKY WESTERN BK | 45.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | PARK MIDWAY BK NA | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | CITIZENS SECURITY B&TC | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | FLATIRONS BK | 6.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | PRIVATE BK OF CA | 7.5 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | BEAL BK NV | 330.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | MOUNTAIN W BK | 115.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | PACIFIC CONTINENTAL BK | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | CONTINENTAL BK | 50.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | BMW BK OF N AMER | 50.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | CELTIC BK CORP | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | ALLY BK | 2,100.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | ENERBANK USA | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | BANK OF AMER FORK | 10.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | UNIBANK | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | COMMENCEMENT BK | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | MASCOMA SVG BK | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | FIRSTBANK PR | 700.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | DORAL BK | 25.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | NEW YORK CMNTY BK | 50.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | HOME FED BK CORP | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | WEST VIEW SVG BK | 42.6 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | ESB BK | 15.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | DOOLIN SCTY SVG BK FSB | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | HOMETRUST BK | 35.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | SECURITY FED BK | 5.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | FIRST PALMETTO SVG BK FSB | 32.5 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | FIRST FS&LA | 75.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | METABANK | 25.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | GLACIER BK | 180.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | FIDELITY BK | 20.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | BEAL BK | 121.0 | 0.250 |
| Aug 27 2009 | Sep 24 2009 | 28 | RIVERVIEW CMNTY BK | 40.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | BAR HARBOR BK & TR CO | 10.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | GOVERNOR & CO BK IR STAMFOR B | 1,000.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | BANCO BILBAO VIZCAYA ARGENTAI | 300.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | FIVE STAR BK | 17.0 | 0.250 |

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|-------------|------------|----|-------------------------------|---------|-------|
| Sep 10 2009 | Dec 3 2009 | 84 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | GULF INTL BK NY BR | 360.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | BARCLAYS BK PLC PARK AVE BR | 3,061.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | BANK OF SCOTLAND PLC NY BR | 5,500.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | ARAB BKG CORP NY BR | 900.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | ROYAL BK OF CANADA NY BR | 165.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | MIZUHO CORPORATE NY BR | 500.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | COMMERZBANK AG NY BR | 1,500.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | UNICREDIT NY BR | 600.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | MITSUBISHI UFJ TR & BKG NY BR | 740.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | BAYERISCHE HYPO VEREINS NY BR | 1,300.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | BANK TOK-MIT UFJ NY BR | 1,500.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | SUMITOMO MITSUI BKG NY BR | 200.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | ISRAEL DISCOUNT BK OF NY | 200.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | SUMITOMO TR BKG NY BR | 175.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | CHIBA BK NY BR | 40.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | GUNMA BANK NY BR | 100.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | SHINHAN BK NY BR | 50.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | INDUSTRIAL BK OF KOREA NY BR | 13.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | NORDDEUTSCHE LANDESBANK NY I | 400.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | LANDESBK BADEN WUERTTEMB NY | 400.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | FORTIS BK SA/NV NY BR | 2,500.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | EUROHYPO AG NY BR | 1,000.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | ALLIED IRISH BKS NY BR | 1,100.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | MAUCH CHUNK TC | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | SUSQUEHANNA BK | 200.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | FIRST COMMONWEALTH BK | 50.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | VIRGINIA CMNTY BK | 7.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | FARMERS BK WINDSOR VA | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | COMMUNITYONE BK NA | 10.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | CRESCENT ST BK | 40.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | PARAGON CMRL BK | 50.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | MOUNTAIN 1ST B&TC | 25.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | UNION BK & TR CO | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | OLDTOWN BK | 5.5 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | BANK OF SC | 7.5 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | GREER ST BK | 6.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | VIRGINIA HERITAGE BK | 10.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | COLUMBUS B&TC | 100.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | AMERICAN PRIDE BK | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | COLE TAYLOR BK | 100.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | FIRST MIDWEST BK | 125.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | AMERICAN CHARTERED BK | 25.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | PNA BK | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | LAKE CITY BK | 90.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | INDEPENDENT BK | 25.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | LIBERTY BK | 45.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | FIDELITY ST B&TC | 8.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | CITIZENS SECURITY B&TC | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | BANK OF OK NA | 250.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | OMAHA ST BK | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | FLATIRONS BK | 7.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | BANK OF THE WEST | 500.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | COMMUNITY BUS BK | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | PACIFIC CONTINENTAL BK | 40.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | BMW BK OF N AMER | 50.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | ALLY BK | 2,000.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | ENERBANK USA | 11.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | WASHINGTON BUS BK | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | FIDELITY CO-OP BK | 20.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Sep 10 2009 | Dec 3 2009 | 84 | DORAL BK | 140.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | ESSA BK & TR | 10.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | WEST VIEW SVG BK | 5.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | DOLLAR BK FSB | 125.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | SECURITY FED BK | 10.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | FIRST FS&LA | 30.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | NORTH SHORE BK FSB | 70.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | CENTURY BK | 15.0 | 0.250 |
| Sep 10 2009 | Dec 3 2009 | 84 | CASCADE BK | 10.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | STATE STREET B&TC | 2,000.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | BAR HARBOR BK & TR CO | 15.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | RBS CITIZENS NA | 4,300.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | METLIFE BK NA | 1,200.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | BANCO BILBAO VIZCAYA ARGENTAI | 30.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | SCOTIABANK DE PR | 100.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | HANA BK NY AGY | 49.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | ITAU UNIBANCO SA NY BR | 360.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | WESTLB AG NY BR | 3,000.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | BANK OF SCOTLAND PLC NY BR | 4,000.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 1,000.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | ARAB BKG CORP NY BR | 650.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | ROYAL BK OF CANADA NY BR | 815.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | MIZUHO CORPORATE NY BR | 1,200.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | COMMERZBANK BK NY BR | 4,000.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | UNICREDIT NY BR | 5,000.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 490.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 1,000.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,700.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | SHOKO CHUKIN BK NY BR | 20.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | CHIBA BK NY BR | 20.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | GUNMA BANK NY BR | 80.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | SHIZUOKA BK NY BR | 120.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | SHINHAN BK NY BR | 30.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | KOREA DEVELOPMENT BK NY BR | 60.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | HSH NORDBK AG NY BR | 2,700.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | ALLIED IRISH BKS NY BR | 3,300.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | BARCLAYS BK DE | 2,500.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | SUSQUEHANNA BK | 100.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | ORRSTOWN BK | 33.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | CITIZENS BK OF PA | 2,750.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | FIFTH THIRD BK | 750.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | FIRST COMMONWEALTH BK | 450.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | RBC BK USA | 500.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | PEOPLES BK | 5.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | CRESCENT ST BK | 15.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | TRUSTATLANTIC BK | 10.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | PINNACLE BK OF SC | 5.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | GEORGIA CMRC BK | 50.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | METRO CITY BK | 9.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | UNITED NB | 20.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | BANK OF TN | 20.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | CAJA DE AHORROS Y MONT MIA AC | 100.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | COLE TAYLOR BK | 200.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | PRIVATEBANK & TC | 300.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | AMERICAN CHARTERED BK | 35.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | ASSOCIATED BK NA | 200.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | PARK BK | 10.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | LINDELL B&TC | 40.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | COMMUNITY FIRST BK | 5.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Sep 24 2009 | Oct 22 2009 | 28 | BANK OF FRANKLIN CTY | 5.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | PLANTERS BK | 8.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | FIRST TN BK NA | 1,000.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | LIBERTY BK | 30.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | STATE BK OF NEW PRAGUE | 8.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | STATE BK OF NEW RICHLAND | 11.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | PEOPLES BK OF CMRC | 15.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | FIRST SECURITY BK MISSOULA | 100.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | BIG SKY WESTERN BK | 25.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | PARK MIDWAY BK NA | 5.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | MERCHANTS BK OF CA NA | 5.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | BEAL BK NV | 300.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | MOUNTAIN W BK | 100.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | PACIFIC CONTINENTAL BK | 5.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | CONTINENTAL BK | 45.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | ALLY BK | 2,000.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | ENERBANK USA | 16.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | CITIZENS CMNTY BK | 20.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | FIRSTBANK PR | 700.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | DORAL BK | 25.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | FIRST PLACE BK | 80.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | HOME FED BK CORP | 5.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | WEST VIEW SVG BK | 44.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | SECURITY FED BK | 5.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | FIRST PALMETTO SVG BK FSB | 50.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | FIRST FS&LA | 25.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | METABANK | 25.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | GLACIER BK | 100.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | BEAL BK | 150.0 | 0.250 |
| Sep 24 2009 | Oct 22 2009 | 28 | RIVERVIEW CMNTY BK | 10.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | STATE STREET B&TC | 2,000.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | GOVERNOR & CO BK IR STAMFOR B | 400.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | BANCO BILBAO VIZCAYA ARGENTAI | 140.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | MALAYAN BKG BERHAD NY BR | 140.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | GULF INTL BK NY BR | 245.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | ITAU UNIBANCO SA NY BR | 485.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | BANK OF SCOTLAND PLC NY BR | 4,000.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | ARAB BKG CORP NY BR | 1,025.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | ROYAL BK OF CANADA NY BR | 250.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | MIZUHO CORPORATE NY BR | 500.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | COMMERZBANK AG NY BR | 5,000.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | DZ BK AG DEUTSCHE ZENTRA NY B | 500.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | UNICREDIT NY BR | 1,000.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | MITSUBISHI UFJ TR & BKG NY BR | 560.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | BAYERISCHE HYPO VEREINS NY BR | 140.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | SUMITOMO MITSUI BKG NY BR | 1,000.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | CHIBA BK NY BR | 30.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | GUNMA BANK NY BR | 25.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | SHIZUOKA BK NY BR | 100.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | SHINHAN BK NY BR | 30.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | INDUSTRIAL BK OF KOREA NY BR | 35.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | NORDDEUTSCHE LANDESBANK NY I | 480.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | LANDESBK BADEN WUERTTEMB NY | 1,260.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | EUROHYPO AG NY BR | 750.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | WILMINGTON TC | 50.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | SUSQUEHANNA BK | 250.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | INTEGRITY BK | 60.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | FIRST COMMONWEALTH BK | 25.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | SOUTHERN CMNTY B&TC | 25.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | PARAGON CMRL BK | 75.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | MOUNTAIN 1ST B&TC | 15.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | SELECT BK & TR CO | 7.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Oct 8 2009 | Dec 17 2009 | 70 | CAPSTONE BK | 5.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | NATIONAL BK OF SC | 50.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | VIRGINIA HERITAGE BK | 8.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | WAUCHULA ST BK | 5.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | NEW TRADITIONS NB | 20.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | COASTAL B&TC OF FL | 40.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | REPUBLIC BK OF CHICAGO | 15.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | NORTH CMNTY BK | 5.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | CHICAGO CMNTY BK | 8.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | FIRST CMRL BK | 35.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | ARCHER BK | 17.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | FIRST MIDWEST BK | 50.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | CITIZENS CMNTY BK IL | 15.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | EDENS BK | 7.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | AMERICAN CHARTERED BK | 10.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | ALLEGIANCE CMNTY BK | 13.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | COMMUNITY BK DUPAGE | 5.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | M&I MARSHALL & ILSLEY BK | 500.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | ASSOCIATED BK NA | 500.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | LINDELL B&TC | 5.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | SHELTER FNCL BK | 8.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | BANK OF MO | 10.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | FIRST TN BK NA | 400.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | LIBERTY BK | 20.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | AMERICAN NB | 10.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | OMAHA ST BK | 7.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | FLATIRONS BK | 5.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | REDDING BK OF CMRC | 20.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | BANK OF INTERNET USA | 25.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | PACIFIC CONTINENTAL BK | 20.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | BMW BK OF N AMER | 75.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | ENERBANK USA | 15.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | COMMENCEMENT BK | 5.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | DORAL BK | 110.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | SOVEREIGN BK | 2,000.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | WEST VIEW SVG BK | 10.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | HOMETRUST BK | 40.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | SECURITY FED BK | 15.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | FIRST FS&LA | 30.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | NORTH SHORE BK FSB | 30.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | RIVERVIEW CMNTY BK | 25.0 | 0.250 |
| Oct 8 2009 | Dec 17 2009 | 70 | CASCADE BK | 30.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | STATE STREET B&TC | 2,000.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | RBS CITIZENS NA | 4,300.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | METLIFE BK NA | 600.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | SCOTIABANK DE PR | 120.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | HANA BK NY AGY | 46.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | ITAU UNIBANCO SA NY BR | 725.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | WESTLB AG NY BR | 2,500.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | BAYERISCHE LANDESBANK NY BR | 1,000.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | ARAB BKG CORP NY BR | 75.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | ROYAL BK OF CANADA NY BR | 795.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | MIZUHO CORPORATE NY BR | 700.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | UNICREDIT NY BR | 3,500.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 555.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | CREDIT INDUS ET CMRL NY BR | 140.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | SUMITOMO MITSUI BKG NY BR | 750.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,700.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | CHIBA BK NY BR | 30.0 | 0.250 |

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|-------------|-------------|----|----------------------------|---------|-------|
| Oct 22 2009 | Nov 19 2009 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | GUNMA BANK NY BR | 30.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | SHIZUOKA BK NY BR | 120.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | KOREA DEVELOPMENT BK NY BR | 60.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | HSH NORDBK AG NY BR | 2,700.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | ALLIED IRISH BKS NY BR | 2,000.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | BARCLAYS BK DE | 1,400.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | SUSQUEHANNA BK | 100.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | ORRSTOWN BK | 33.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | CITIZENS BK OF PA | 1,350.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | FIFTH THIRD BK | 350.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | FIRST COMMONWEALTH BK | 400.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | S&T BK | 25.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | RBC BK USA | 500.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | CRESCENT ST BK | 10.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | TRUSTATLANTIC BK | 10.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | SOUND BKG CO | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | GREER ST BK | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | PINNACLE BK OF SC | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | METRO CITY BK | 9.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | VININGS BK | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | TOUCHMARK NB | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | WAUCHULA ST BK | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | NEW TRADITIONS NB | 10.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | BANK OF TN | 10.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | COLE TAYLOR BK | 200.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | AMERICAN CHARTERED BK | 23.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | FIRST CMNTY BK | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | FIRST FARMERS B&T | 7.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | ASSOCIATED BK NA | 200.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | PARK BK | 10.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | LINDELL B&TC | 43.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | SHELTER FNCL BK | 8.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | FIRST TN BK NA | 750.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | PLAINS CMRC BK | 7.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | STATE BK OF NEW RICHLAND | 12.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | VALLEY BK OF HELENA | 45.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | FIRST SECURITY BK MISSOULA | 100.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | BIG SKY WESTERN BK | 10.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | PARK MIDWAY BK NA | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | 1ST BK | 25.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | BEAL BK NV | 250.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | MOUNTAIN W BK | 40.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | CONTINENTAL BK | 43.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | ALLY BK | 2,000.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | ENERBANK USA | 16.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | CITIZENS CMNTY BK | 15.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | FIRSTBANK PR | 700.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | FIRST PLACE BK | 96.9 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | HOME FED BK CORP | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | NCB FSB | 20.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | WEST VIEW SVG BK | 52.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | DOOLIN SCTY SVG BK FSB | 5.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | SECURITY FED BK | 10.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | FIRST PALMETTO SVG BK FSB | 25.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | FIRST FS&LA | 25.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | METABANK | 50.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | MARINE CU | 10.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | GLACIER BK | 55.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Oct 22 2009 | Nov 19 2009 | 28 | WESTERN SECURITY BK | 50.0 | 0.250 |
| Oct 22 2009 | Nov 19 2009 | 28 | BEAL BK | 450.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | FIVE STAR BK | 15.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | NORINCHUKIN BK NY BR | 1,500.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | ARAB BKG CORP NY BR | 1,085.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | STERLING NB | 50.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | COMMERZBANK AG NY BR | 1,600.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | MITSUBISHI UFJ TR & BKG NY BR | 250.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | CREDIT INDUS ET CMRL NY BR | 850.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | BANK TOK-MIT UFJ NY BR | 500.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | SUMITOMO MITSUI BKG NY BR | 500.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | SUMITOMO TR BKG NY BR | 175.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | GUNMA BANK NY BR | 30.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | SHIZUOKA BK NY BR | 100.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | NORDDEUTSCHE LANDESBANK NY I | 300.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | DEXIA CREDIT LOCAL NY BR | 2,500.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | KOREA DEVELOPMENT BK NY BR | 55.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | KOOKMIN BK NY BR | 13.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | FORTIS BK SA/NV NY BR | 1,000.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | HSH NORDBK AG NY BR | 250.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | EUROHYPO AG NY BR | 1,000.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | SUSQUEHANNA BK | 50.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | FIRST COMMONWEALTH BK | 50.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | FARMERS AND MERCHANTS BK OF I | 14.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | CITIZENS & FARMERS BK | 5.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | NEW TRADITIONS NB | 16.5 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | COLE TAYLOR BK | 35.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | FIRST MIDWEST BK | 75.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | AMERICAN CHARTERED BK | 24.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | LAKE CITY BK | 85.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | PARK BK | 10.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | MIDWEST BANKCENTRE | 5.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | SHELTER FNCL BK | 15.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | PLANTERS BK | 5.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | INDEPENDENT BK | 28.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | PLAINS CMRC BK | 5.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | FIRST ST B&TC | 5.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | CITIZENS SECURITY B&TC | 10.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | BANK OF OK NA | 600.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | OMAHA ST BK | 8.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | FLATIRONS BK | 5.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | NORTHERN CA NB | 5.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | MERCHANTS BK OF CA NA | 6.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | SAIGON NB | 7.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | SERVICE CU | 12.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | ESSA BK & TR | 20.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | WEST VIEW SVG BK | 9.7 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | HOMETRUST BK | 22.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | SECURITY FED BK | 15.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | FIRST FS&LA | 50.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | NORTHWEST BK | 7.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | NORTH SHORE BK FSB | 25.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | LUTHER BURBANK SVG | 100.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | RIVERVIEW CMNTY BK | 30.0 | 0.250 |
| Nov 5 2009 | Jan 14 2010 | 70 | 1ST SCTY BK OF WA | 20.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | STATE STREET B&TC | 2,000.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | RBS CITIZENS NA | 3,300.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | SCOTIABANK DE PR | 74.8 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | NORINCHUKIN BK NY BR | 3,000.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | HANA BK NY AGY | 46.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | ITAU UNIBANCO SA NY BR | 400.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Nov 19 2009 | Dec 17 2009 | 28 | WESTLB AG NY BR | 2,000.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | ARAB BKG CORP NY BR | 75.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | ROYAL BK OF CANADA NY BR | 250.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | MIZUHO CORPORATE NY BR | 700.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | UNICREDIT NY BR | 2,000.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 300.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,700.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | CHIBA BK NY BR | 30.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | KOREA DEVELOPMENT BK NY BR | 60.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | HSH NORDBK AG NY BR | 2,450.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | ALLIED IRISH BKS NY BR | 1,000.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | BARCLAYS BK DE | 500.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | SUSQUEHANNA BK | 50.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | ORRSTOWN BK | 33.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | CITIZENS BK OF PA | 1,350.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | FIFTH THIRD BK | 1,000.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | FIRST COMMONWEALTH BK | 400.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | S&T BK | 25.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | RBC BK USA | 500.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | CRESCENT ST BK | 10.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | TRUSTATLANTIC BK | 10.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | SOUND BKG CO | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | CAPSTONE BK | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | GREER ST BK | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | PINNACLE BK OF SC | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | GEORGIA CMRC BK | 60.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | METRO CITY BK | 9.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | UNITED NB | 18.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | BANK OF TN | 10.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | CAJA DE AHORROS Y MONT MIA AC | 100.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | COLE TAYLOR BK | 150.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | METROPOLITAN B&TC | 9.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | FIRST CMRL BK | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | ARCHER BK | 19.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | AMERICAN EAGLE BK CHICAGO | 7.5 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | CITIZENS CMNTY BK IL | 10.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | PLAZA BK | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | EDENS BK | 8.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | AMERICAN CHARTERED BK | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | ALLEGIANCE CMNTY BK | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | NORTHWEST CMNTY BK | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | FIRST CMNTY BK | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | ASSOCIATED BK NA | 100.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | PARK BK | 10.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | LINDELL B&TC | 45.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | SHELTER FNCL BK | 12.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | FIRST TN BK NA | 500.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | PLAINS CMRC BK | 6.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | STATE BK OF NEW PRAGUE | 6.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | STATE BK OF NEW RICHLAND | 13.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | PEOPLES BK OF CMRC | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | VALLEY BK OF HELENA | 35.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | FIRST SECURITY BK MISSOULA | 90.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | BIG SKY WESTERN BK | 10.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | PARK MIDWAY BK NA | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | 1ST BK | 25.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | BEAL BK NV | 250.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | CONTINENTAL BK | 35.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | BMW BK OF N AMER | 125.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Nov 19 2009 | Dec 17 2009 | 28 | ALLY BK | 3,000.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | ENERBANK USA | 20.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | CITIZENS CMNTY BK | 15.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | FIRSTBANK PR | 700.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | NEW YORK CMNTY BK | 50.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | FIRST PLACE BK | 100.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | HOME FED BK CORP | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | WEST VIEW SVG BK | 42.8 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | DOOLIN SCTY SVG BK FSB | 5.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | FIRST FS&LA | 30.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | GLACIER BK | 80.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | WESTERN SECURITY BK | 25.0 | 0.250 |
| Nov 19 2009 | Dec 17 2009 | 28 | BEAL BK | 550.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | GOVERNOR & CO BK IR STAMFOR B | 600.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | BANCO BILBAO VIZCAYA ARGENTAI | 265.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | NORINCHUKIN BK NY BR | 1,500.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | GULF INTL BK NY BR | 320.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | BANK OF SCOTLAND PLC NY BR | 2,500.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | MIZUHO CORPORATE NY BR | 500.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | MITSUBISHI UFJ TR & BKG NY BR | 380.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | CREDIT INDUS ET CMRL NY BR | 10.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | BAYERISCHE HYPO VEREINS NY BR | 1,400.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | BANK TOK-MIT UFJ NY BR | 500.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | CHIBA BK NY BR | 50.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | GUNMA BANK NY BR | 70.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | SHINHAN BK NY BR | 40.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | NORDDEUTSCHE LANDESBANK NY I | 400.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | FORTIS BK SA/NV NY BR | 1,500.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | EUROHYPO AG NY BR | 750.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | ALLIED IRISH BKS NY BR | 2,000.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | SUSQUEHANNA BK | 200.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | FIRST COMMONWEALTH BK | 50.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | VIRGINIA CMNTY BK | 6.5 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | CRESCENT ST BK | 40.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | PARAGON CMRL BK | 50.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | UNION BK & TR CO | 5.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | OLDTOWN BK | 5.5 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | BANK OF SC | 7.5 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | GREER ST BK | 5.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | VIRGINIA HERITAGE BK | 10.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | COLE TAYLOR BK | 100.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | FIRST MIDWEST BK | 150.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | FARMERS ST BK | 5.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | INDEPENDENT BK | 25.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | LIBERTY BK | 30.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | FIDELITY ST B&TC | 8.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | BANK OF OK NA | 250.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | FLATIRONS BK | 7.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | PACIFIC CONTINENTAL BK | 40.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | BMW BK OF N AMER | 50.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | ALLY BK | 2,000.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | FIDELITY CO-OP BK | 20.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | DORAL BK | 110.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | ESSA BK & TR | 10.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | SOVEREIGN BK | 500.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | WEST VIEW SVG BK | 15.7 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | DOLLAR BK FSB | 75.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | FIRST FS&LA | 60.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | NORTH SHORE BK FSB | 75.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | CENTURY BK | 15.0 | 0.250 |
| Dec 3 2009 | Jan 14 2010 | 42 | RIVERVIEW CMNTY BK | 15.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Dec 17 2009 | Jan 14 2010 | 28 | STATE STREET B&TC | 2,000.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | BAR HARBOR BK & TR CO | 20.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | RBS CITIZENS NA | 2,000.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | BANCO BILBAO VIZCAYA ARGENTAI | 200.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | SCOTIABANK DE PR | 74.8 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | NORINCHUKIN BK NY BR | 1,000.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | MALAYAN BKG BERHAD NY BR | 195.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | HANA BK NY AGY | 46.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | GULF INTL BK NY BR | 245.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | ITAU UNIBANCO SA NY BR | 1,145.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | RABOBANK NEDERLAND NY BR | 5,000.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | WESTLB AG NY BR | 2,000.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | BANK OF SCOTLAND PLC NY BR | 7,000.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | ARAB BKG CORP NY BR | 75.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | ROYAL BK OF CANADA NY BR | 250.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | MIZUHO CORPORATE NY BR | 1,100.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | COMMERZBANK AG NY BR | 3,500.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | DZ BK AG DEUTSCHE ZENTRA NY B | 500.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | UNICREDIT NY BR | 1,500.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 850.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | NATIXIS 1251 AVE OF AMERS BR | 1,700.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | ERSTE GROUP BK NY BR | 1,000.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | SHIZUOKA BK NY BR | 100.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | SHINHAN BK NY BR | 30.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | INDUSTRIAL BK OF KOREA NY BR | 75.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | NORDDEUTSCHE LANDESBANK NY I | 480.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | KOREA DEVELOPMENT BK NY BR | 60.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | LANDESBK BADEN WUERTTEMB NY | 1,260.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | HSH NORDBK AG NY BR | 2,200.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | EUROHYPO AG NY BR | 750.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | ALLIED IRISH BKS NY BR | 750.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | SUSQUEHANNA BK | 250.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | ORRSTOWN BK | 33.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | INTEGRITY BK | 50.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | FIRST COMMONWEALTH BK | 425.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | RBC BK USA | 500.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | COMMUNITYONE BK NA | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | CRESCENT ST BK | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | PARAGON CMRL BK | 65.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | TRUSTATLANTIC BK | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | SOUND BKG CO | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | CAPSTONE BK | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | GREER ST BK | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | PINNACLE BK OF SC | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | VIRGINIA HERITAGE BK | 8.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | GEORGIA CMRC BK | 60.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | METRO CITY BK | 9.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | VININGS BK | 6.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | AMERICAN PRIDE BK | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | TOUCHMARK NB | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | WAUCHULA ST BK | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | NEW TRADITIONS NB | 6.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | BANK OF TN | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | CAJA DE AHORROS Y MONT MIA AC | 230.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | COLE TAYLOR BK | 325.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | NORTH CMNTY BK | 30.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | METROPOLITAN B&TC | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | ARCHER BK | 40.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | FIRST MIDWEST BK | 75.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | PLAZA BK | 20.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Dec 17 2009 | Jan 14 2010 | 28 | AMERICAN CHARTERED BK | 160.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | FIRST CMNTY BK | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | ASSOCIATED BK NA | 600.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | PARK BK | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | LINDELL B&TC | 15.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | COMMUNITY FIRST BK | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | SHELTER FNCL BK | 25.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | BANK OF MO | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | FIRST TN BK NA | 400.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | INDEPENDENT BK | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | LIBERTY BK | 20.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | AMERICAN INVESTORS BK & MTG | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | PLAINS CMRC BK | 6.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | STATE BK OF NEW RICHLAND | 13.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | VALLEY BK OF HELENA | 35.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | FIRST SECURITY BK MISSOULA | 50.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | BIG SKY WESTERN BK | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | 1ST BK | 25.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | FLATIRONS BK | 8.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | BEAL BK NV | 290.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | PACIFIC CONTINENTAL BK | 10.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | CONTINENTAL BK | 40.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | BMW BK OF N AMER | 125.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | ALLY BK | 3,000.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | ENERBANK USA | 40.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | CITIZENS CMNTY BK | 15.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | WASHINGTON BUS BK | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | SOVEREIGN BK | 500.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | FIRST PLACE BK | 50.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | HOME FED BK CORP | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | WEST VIEW SVG BK | 52.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | DOOLIN SCTY SVG BK FSB | 5.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | SECURITY FED BK | 25.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | FIRST FS&LA | 60.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | NORTH SHORE BK FSB | 30.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | MARINE CU | 28.3 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | GLACIER BK | 90.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | BEAL BK | 390.0 | 0.250 |
| Dec 17 2009 | Jan 14 2010 | 28 | CASCADE BK | 20.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | STATE STREET B&TC | 2,000.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | BANCO BILBAO VIZCAYA ARGENTAI | 265.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | SCOTIABANK DE PR | 238.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FIVE STAR BK | 15.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | NORINCHUKIN BK NY BR | 4,000.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | MALAYAN BKG BERHAD NY BR | 200.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | HANA BK NY AGY | 46.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | GULF INTL BK NY BR | 499.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | ITAU UNIBANCO SA NY BR | 1,130.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | LLOYDS TSB BK PLC NY BR | 500.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | WESTLB AG NY BR | 1,500.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | BANK OF SCOTLAND PLC NY BR | 7,000.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | ARAB BKG CORP NY BR | 1,410.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | MIZUHO CORPORATE NY BR | 1,100.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | STERLING NB | 25.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 1,230.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | CREDIT INDUS ET CMRL NY BR | 1,400.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | CHIBA BK NY BR | 50.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | ERSTE GROUP BK NY BR | 500.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | GUNMA BANK NY BR | 100.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | SHIZUOKA BK NY BR | 100.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | SHINHAN BK NY BR | 70.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Jan 14 2010 | Feb 11 2010 | 28 | INDUSTRIAL BK OF KOREA NY BR | 75.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | NORDDEUTSCHE LANDESBANK NY I | 980.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | KOREA DEVELOPMENT BK NY BR | 100.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | KOOKMIN BK NY BR | 18.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | LANDESBK BADEN WUERTTEMB NY | 1,010.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FORTIS BK SA/NV NY BR | 1,000.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | HSH NORDBK AG NY BR | 2,200.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | ALLIED IRISH BKS NY BR | 1,800.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | SUSQUEHANNA BK | 500.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | ORRSTOWN BK | 33.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FARMERS AND MERCHANTS BK OF ' | 14.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | CITIZENS & FARMERS BK | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | COMMUNITYONE BK NA | 15.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | CRESCENT ST BK | 50.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | PARAGON CMRL BK | 100.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | TRUSTATLANTIC BK | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | SOUND BKG CO | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | UNION BK & TR CO | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | CAPSTONE BK | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | OLDTOWN BK | 5.5 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | BANK OF SC | 7.5 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | GREER ST BK | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | PINNACLE BK OF SC | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | VIRGINIA HERITAGE BK | 12.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | GEORGIA CMRC BK | 60.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | METRO CITY BK | 13.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | VININGS BK | 12.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | AMERICAN PRIDE BK | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | TOUCHMARK NB | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | UNITED NB | 8.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | NEW TRADITIONS NB | 45.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | BANK OF TN | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | CAJA DE AHORROS Y MONT MIA AC | 230.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | COLE TAYLOR BK | 250.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | NORTH CMNTY BK | 46.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | METROPOLITAN B&TC | 28.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | CHICAGO CMNTY BK | 9.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | ARCHER BK | 45.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FIRST MIDWEST BK | 125.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | CITIZENS CMNTY BK IL | 18.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | OSWEGO CMNTY BK | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | PLAZA BK | 26.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | EDENS BK | 15.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | AMERICAN CHARTERED BK | 170.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | COMMUNITY BK DUPAGE | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | NORTHWEST CMNTY BK | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FIRST CMNTY BK | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FARMERS ST BK | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | LAKE CITY BK | 155.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | ASSOCIATED BK NA | 600.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | PARK BK | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | LINDELL B&TC | 57.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | COMMUNITY FIRST BK | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | BANK OF MO | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FIRST TN BK NA | 250.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | INDEPENDENT BK | 18.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | LIBERTY BK | 50.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | AMERICAN INVESTORS BK & MTG | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | PLAINS CMRC BK | 7.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | STATE BK OF NEW PRAGUE | 5.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Jan 14 2010 | Feb 11 2010 | 28 | STATE BK OF NEW RICHLAND | 12.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | VALLEY BK OF HELENA | 35.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FIRST SECURITY BK MISSOULA | 90.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FIRST ST B&TC | 7.5 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | 1ST BK | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | BANK OF OK NA | 400.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FLATIRONS BK | 20.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | TRANS PACIFIC NB | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | NORTHERN CA NB | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | MERCHANTS BK OF CA NA | 6.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | SAIGON NB | 7.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | BEAL BK NV | 325.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | PACIFIC CONTINENTAL BK | 60.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | BMW BK OF N AMER | 200.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | ALLY BK | 2,000.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | ENERBANK USA | 40.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | CITIZENS CMNTY BK | 15.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | WASHINGTON BUS BK | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | UNIBANK | 15.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | COMMENCEMENT BK | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FIDELITY CO-OP BK | 25.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FIRST NIAGARA BK | 150.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | ESSA BK & TR | 30.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FIRST PLACE BK | 40.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | HOME FED BK CORP | 5.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | WEST VIEW SVG BK | 70.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | DOLLAR BK FSB | 50.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | ESB BK | 10.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | SECURITY FED BK | 50.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | FIRST FS&LA | 170.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | NORTH SHORE BK FSB | 150.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | MARINE CU | 28.3 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | GLACIER BK | 85.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | BEAL BK | 540.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | LUTHER BURBANK SVG | 100.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | RIVERVIEW CMNTY BK | 55.0 | 0.250 |
| Jan 14 2010 | Feb 11 2010 | 28 | 1ST SCTY BK OF WA | 15.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | SCOTIABANK DE PR | 246.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | FIVE STAR BK | 15.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | MALAYAN BKG BERHAD NY BR | 250.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | HANA BK NY AGY | 48.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | GULF INTL BK NY BR | 499.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | ITAU UNIBANCO SA NY BR | 1,125.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | WESTLB AG NY BR | 750.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | ARAB BKG CORP NY BR | 690.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | MITSUBISHI UFJ TR & BKG NY BR | 1,025.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | CREDIT INDUS ET CMRL NY BR | 1,300.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | CHIBA BK NY BR | 50.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | GUNMA BANK NY BR | 100.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | SHINHAN BK NY BR | 100.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | INDUSTRIAL BK OF KOREA NY BR | 75.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | NORDDEUTSCHE LANDESBANK NY I | 380.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | KOREA DEVELOPMENT BK NY BR | 100.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | KOOKMIN BK NY BR | 18.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | HSH NORDBK AG NY BR | 2,000.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | ALLIED IRISH BKS NY BR | 1,800.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | SUSQUEHANNA BK | 400.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | ORRSTOWN BK | 16.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | INTEGRITY BK | 20.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | FIRST NB | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | FARMERS AND MERCHANTS BK OF | 14.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | APOLLO TC | 5.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|-------|-------|
| Feb 11 2010 | Mar 11 2010 | 28 | CRESCENT ST BK | 47.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | PARAGON CMRL BK | 90.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | TRUSTATLANTIC BK | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | SOUND BKG CO | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | UNION BK & TR CO | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | CAPSTONE BK | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | OLDTOWN BK | 5.5 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | BANK OF SC | 7.5 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | GREER ST BK | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | PINNACLE BK OF SC | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | VIRGINIA HERITAGE BK | 13.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | GEORGIA CMRC BK | 60.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | METRO CITY BK | 18.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | AMERICAN PRIDE BK | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | TOUCHMARK NB | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | EVERBANK | 250.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | BANK OF TAMPA | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | GATEWAY BK OF FL | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | NEW TRADITIONS NB | 45.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | CAJA DE AHORROS Y MONT MIA AC | 275.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | COLE TAYLOR BK | 200.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | NORTH CMNTY BK | 37.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | METROPOLITAN B&TC | 22.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | CHICAGO CMNTY BK | 9.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | ARCHER BK | 37.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | CITIZENS CMNTY BK IL | 13.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | OSWEGO CMNTY BK | 8.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | PLAZA BK | 25.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | EDENS BK | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | AMERICAN CHARTERED BK | 45.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | AMERICAN EAGLE BK | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | COMMUNITY BK DUPAGE | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | NORTHWEST CMNTY BK | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | FIRST CMNTY BK | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | FARMERS ST BK | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | HEARTLAND BK | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | LAKE CITY BK | 120.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | HORICON BK | 30.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | PARK BK | 30.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | LINDELL B&TC | 65.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | COMMUNITY FIRST BK | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | SHELTER FNCL BK | 43.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | BANK OF MO | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | INDEPENDENT BK | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | LIBERTY BK | 50.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | PLAINS CMRC BK | 7.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | STATE BK OF NEW RICHLAND | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | VALLEY BK OF HELENA | 15.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | FIRST SECURITY BK MISSOULA | 55.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | FIRST ST B&TC | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | FLATIRONS BK | 20.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | TRANS PACIFIC NB | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | MERCHANTS BK OF CA NA | 7.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | SAIGON NB | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | BEAL BK NV | 375.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | PACIFIC CONTINENTAL BK | 50.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | BMW BK OF N AMER | 150.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | ALLY BK | 750.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | ENERBANK USA | 40.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | CITIZENS CMNTY BK | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | WASHINGTON BUS BK | 5.0 | 0.250 |

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|-------------|-------------|----|-------------------------------|---------|-------|
| Feb 11 2010 | Mar 11 2010 | 28 | UNIBANK | 17.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | COMMENCEMENT BK | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | FIDELITY CO-OP BK | 25.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | ESSA BK & TR | 20.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | WEST VIEW SVG BK | 75.3 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | ESB BK | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | SECURITY FED BK | 40.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | FIRST PALMETTO SVG BK FSB | 5.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | FIRST FS&LA | 110.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | NORTH SHORE BK FSB | 140.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | MARINE CU | 28.3 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | GLACIER BK | 45.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | CENTURY BK | 10.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | BEAL BK SSB | 600.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | RIVERVIEW CMNTY BK | 55.0 | 0.250 |
| Feb 11 2010 | Mar 11 2010 | 28 | 1ST SCTY BK OF WA | 5.0 | 0.250 |
| Mar 11 2010 | Apr 8 2010 | 28 | SCOTIABANK DE PR | 100.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | GULF INTL BK NY BR | 150.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | ITAU UNIBANCO SA NY BR | 450.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | INDUSTRIAL BK OF KOREA NY BR | 35.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | KOREA DEVELOPMENT BK NY BR | 100.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | KOOKMIN BK NY BR | 10.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | HSH NORDBK AG NY BR | 1,000.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | INTEGRITY BK | 15.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | FIRST NB | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | FARMERS AND MERCHANTS BK OF V | 14.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | CRESCENT ST BK | 36.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | PARAGON CMRL BK | 80.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | TRUSTATLANTIC BK | 8.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | SOUND BKG CO | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | CAPSTONE BK | 10.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | BANK OF SC | 7.5 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | VIRGINIA HERITAGE BK | 13.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | GEORGIA CMRC BK | 60.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | AMERICAN PRIDE BK | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | TOUCHMARK NB | 10.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | UNITED NB | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | NEW TRADITIONS NB | 45.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | NORTH CMNTY BK | 33.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | METROPOLITAN B&TC | 7.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | CHICAGO CMNTY BK | 9.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | ARCHER BK | 33.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | AMERICAN EAGLE BK CHICAGO | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | CITIZENS CMNTY BK IL | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | OSWEGO CMNTY BK | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | PLAZA BK | 19.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | EDENS BK | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | AMERICAN EAGLE BK | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | COMMUNITY BK DUPAGE | 10.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | NORTHWEST CMNTY BK | 10.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | LAKE CITY BK | 90.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | PARK BK | 30.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | SHELTER FNCL BK | 18.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | BANK OF MO | 10.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | AMERICAN INVESTORS BK & MTG | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | FLATIRONS BK | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | TRANS PACIFIC NB | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | MERCHANTS BK OF CA NA | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | SAIGON NB | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | PACIFIC CONTINENTAL BK | 40.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | ALLY BK | 750.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | ENERBANK USA | 14.0 | 0.500 |

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|-------------|------------|----|--------------------|------|-------|
| Mar 11 2010 | Apr 8 2010 | 28 | IRELAND BK | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | WASHINGTON BUS BK | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | UNIBANK | 15.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | SHARON SVG BK | 5.0 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | WEST VIEW SVG BK | 54.9 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | MARINE CU | 28.3 | 0.500 |
| Mar 11 2010 | Apr 8 2010 | 28 | RIVERVIEW CMNTY BK | 10.0 | 0.500 |