

#	Short Name	Cusip	Id_Isin	Cpn	Maturity	Amt Issued	Bid	Ask	Ask Yield	Bid Yield	Cpn Typ	Day Cnt Des	First Cpn Dt	Int Acc Dt	Issue Dt	Issue Px	Bus Days To Mty	Days To Mty	Days To Mty Tdy	Next Cash Flow Dt	Nxt Cpn Dt	Settle Dt	Country	
1	US TREASURY N/B	912828QN	Govt	US912828QN35	3.125	15/05/2021	66,000,000,000	107.500000	107.531250	1.962281	1.966911	FIXED	ACT/ACT	15/11/2011	15/05/2011	16/05/2011	101.753719	1741	2543	2544	15/11/2014	15/11/2014	29/05/2014	US
2	US TREASURY N/B	912810EJ	Govt	US912810EJ35	8.125	15/05/2021	11,959,000,000	140.500000	140.578125	1.879330	1.889138	FIXED	ACT/ACT	15/11/1991	15/05/1991	15/05/1991	99.057007	1741	2543	2544	15/11/2014	15/11/2014	29/05/2014	US
3	US TREASURY N/B	912810EK	Govt	US912810EK08	8.125	15/08/2021	12,163,000,000	141.453125	141.531250	1.930540	1.940001	FIXED	ACT/ACT	15/02/1992	15/08/1991	15/08/1991	99.498993	1804	2635	2636	15/08/2014	15/08/2014	29/05/2014	US
4	US TREASURY N/B	912828RC	Govt	US912828RC60	2.125	15/08/2021	66,735,000,000	100.531250	100.562500	2.040568	2.045234	FIXED	ACT/ACT	15/02/2012	15/08/2011	15/08/2011	98.717572	1804	2635	2636	15/08/2014	15/08/2014	29/05/2014	US
5	US TREASURY N/B	912810EL	Govt	US912810EL80	8.000	15/11/2021	32,798,000,000	141.406250	141.468750	1.991680	1.999035	FIXED	ACT/ACT	15/05/1992	15/11/1991	15/11/1991	100.000000	1867	2727	2728	15/11/2014	15/11/2014	29/05/2014	US
6	US TREASURY N/B	912828RR	Govt	US912828RR30	2.000	15/11/2021	70,092,000,000	99.343750	99.375000	2.090845	2.095407	FIXED	ACT/ACT	15/05/2012	15/11/2011	15/11/2011	100.890462	1867	2727	2728	15/11/2014	15/11/2014	29/05/2014	US
7	US TREASURY N/B	912828SF	Govt	US912828SF82	2.000	15/02/2022	74,200,000,000	99.015625	99.046875	2.134458	2.138897	FIXED	ACT/ACT	15/08/2012	15/02/2012	15/02/2012	99.616439	1930	2819	2820	15/08/2014	15/08/2014	29/05/2014	US
8	US TREASURY N/B	912828SV	Govt	US912828SV33	1.750	15/05/2022	68,985,000,000	96.781250	96.812500	2.188366	2.192742	FIXED	ACT/ACT	15/11/2012	15/05/2012	15/05/2012	102.654933	1991	2908	2909	15/11/2014	15/11/2014	29/05/2014	US
9	US TREASURY N/B	912810EM	Govt	US912810EM63	7.250	15/08/2022	10,353,000,000	138.656250	138.734375	2.093034	2.101584	FIXED	ACT/ACT	15/02/1993	15/08/1992	17/08/1992	99.514008	2055	3000	3001	15/08/2014	15/08/2014	29/05/2014	US
10	US TREASURY N/B	912828TJ	Govt	US912828TJ95	1.625	15/08/2022	66,000,000,000	95.437500	95.468750	2.231569	2.235863	FIXED	ACT/ACT	15/02/2013	15/08/2012	15/08/2012	99.321876	2055	3000	3001	15/08/2014	15/08/2014	29/05/2014	US
11	US TREASURY N/B	912810EN	Govt	US912810EN47	7.625	15/11/2022	10,700,000,000	142.281250	142.359375	2.128178	2.136376	FIXED	ACT/ACT	15/05/1993	15/11/1992	16/11/1992	99.589996	2118	3092	3093	15/11/2014	15/11/2014	29/05/2014	US
12	US TREASURY N/B	912828TY	Govt	US912828TY62	1.625	15/11/2022	66,000,000,000	95.015625	95.046875	2.271667	2.275865	FIXED	ACT/ACT	15/05/2013	15/11/2012	15/11/2012	97.869127	2118	3092	3093	15/11/2014	15/11/2014	29/05/2014	US
13	US TREASURY N/B	912828UN	Govt	US912828UN88	2.000	15/02/2023	66,000,000,000	97.609375	97.640625	2.300121	2.304152	FIXED	ACT/ACT	15/08/2013	15/02/2013	15/02/2013	101.839163	2180	3184	3185	15/08/2014	15/08/2014	29/05/2014	US
14	US TREASURY N/B	912810EP	Govt	US912810EP94	7.125	15/02/2023	18,374,000,000	138.890625	138.953125	2.190431	2.196929	FIXED	ACT/ACT	15/08/1993	15/02/1993	16/02/1993	101.904007	2180	3184	3185	15/08/2014	15/08/2014	29/05/2014	US
15	US TREASURY N/B	912828VB	Govt	US912828VB32	1.750	15/05/2023	66,000,000,000	95.203125	95.218750	2.344582	2.346580	FIXED	ACT/ACT	15/11/2013	15/05/2013	15/05/2013	92.085831	2241	3273	3274	15/11/2014	15/11/2014	29/05/2014	US
16	US TREASURY N/B	912828VS	Govt	US912828VS66	2.500	15/08/2023	66,000,000,000	101.203125	101.218750	2.351910	2.353793	FIXED	ACT/ACT	15/02/2014	15/08/2013	15/08/2013	98.645362	2305	3365	3366	15/08/2014	15/08/2014	29/05/2014	US
17	US TREASURY N/B	912810EQ	Govt	US912810EQ77	6.250	15/08/2023	22,909,000,000	133.000000	133.062500	2.255815	2.262183	FIXED	ACT/ACT	15/02/1994	15/08/1993	16/08/1993	97.633011	2305	3365	3366	15/08/2014	15/08/2014	29/05/2014	US
18	US TREASURY N/B	912828WE	Govt	US912828WE61	2.750	15/11/2023	66,000,000,000	103.140625	103.156250	2.375500	2.377321	FIXED	ACT/ACT	15/05/2014	15/11/2013	15/11/2013	97.805126	2368	3457	3458	15/11/2014	15/11/2014	29/05/2014	US
19	US TREASURY N/B	912828B6	Govt	US912828B667	2.750	15/02/2024	66,000,000,000	102.921875	102.937500	2.408845	2.410629	FIXED	ACT/ACT	15/08/2014	15/02/2014	18/02/2014	100.253350	2430	3549	3550	15/08/2014	15/08/2014	29/05/2014	US
20	US TREASURY N/B	912828WJ	Govt	US912828WJ58	2.500	15/05/2024	24,000,000,000	100.546875	100.562500	2.436005	2.437776	FIXED	ACT/ACT	15/11/2014	15/05/2014	15/05/2014	99.019915	2492	3639	3640	15/11/2014	15/11/2014	29/05/2014	US
21	US TREASURY N/B	912828WE	Govt	US912828WE61	2.750	15/11/2023	66,000,000,000	103.140625	103.156250	2.375500	2.377321	FIXED	ACT/ACT	15/05/2014	15/11/2013	15/11/2013	97.805126	2368	3457	3458	15/11/2014	15/11/2014	29/05/2014	US
22	US TREASURY N/B	912810ES	Govt	US912810ES34	7.500	15/11/2024	11,470,000,000	147.250000	147.328125	2.366366	2.373055	FIXED	ACT/ACT	15/11/1994	15/05/1994	15/08/1994	99.255997	2619	3823	3824	15/11/2014	15/11/2014	29/05/2014	US
23	US TREASURY N/B	912810ET	Govt	US912810ET17	7.625	15/02/2025	11,725,000,000	149.093750	149.171875	2.394434	2.400936	FIXED	ACT/ACT	15/08/1995	15/02/1995	15/02/1995	99.707993	2680	3915	3916	15/08/2014	15/08/2014	29/05/2014	US
24	US TREASURY N/B	912810EV	Govt	US912810EV62	6.875	15/08/2025	12,602,000,000	143.000000	143.062500	2.457990	2.463140	FIXED	ACT/ACT	15/02/1996	15/08/1995	15/08/1995	99.610001	2806	4096	4097	15/08/2014	15/08/2014	29/05/2014	US
25	US TREASURY N/B	912810EW	Govt	US912810EW46	6.000	15/02/2026	12,905,000,000	134.968750	135.031250	2.526358	2.531524	FIXED	ACT/ACT	15/08/1996	15/02/1996	15/02/1996	98.373993	2929	4280	4281	15/08/2014	15/08/2014	29/05/2014	US
26	US TREASURY N/B	912810EX	Govt	US912810EX29	6.750	15/08/2026	10,894,000,000	143.765625	143.843750	2.549733	2.555718	FIXED	ACT/ACT	15/02/1997	15/08/1996	15/08/1996	99.770004	3055	4461	4462	15/08/2014	15/08/2014	29/05/2014	US
27	US TREASURY N/B	912810EY	Govt	US912810EY02	6.500	15/11/2026	11,493,000,000	141.578125	141.640625	2.572911	2.577672	FIXED	ACT/ACT	15/05/1997	15/11/1996	15/11/1996	98.457001	3117	4553	4554	15/11/2014	15/11/2014	29/05/2014	US
28	US TREASURY N/B	912810EZ	Govt	US912810EZ76	6.625	15/02/2027	10,456,000,000	143.328125	143.390625	2.596036	2.600682	FIXED	ACT/ACT	15/08/1997	15/02/1997	18/02/1997	99.804001	3178	4645	4646	15/08/2014	15/08/2014	29/05/2014	US
29	US TREASURY N/B	912810FA	Govt	US912810FA17	6.375	15/08/2027	10,736,000,000	141.328125	141.375000	2.644426	2.647839	FIXED	ACT/ACT	15/02/1998	15/08/1997	15/08/1997	99.076004	3304	4826	4827	15/08/2014	15/08/2014	29/05/2014	US
30	US TREASURY N/B	912810FB	Govt	US912810FB99	6.125	15/11/2027	22,519,000,000	138.796875	138.843750	2.670695	2.674101	FIXED	ACT/ACT	15/05/1998	15/11/1997	17/11/1997	104.237999	3367	4918	4919	15/11/2014	15/11/2014	29/05/2014	US
31	US TREASURY N/B	912810FE	Govt	US912810FE39	5.500	15/08/2028	11,776,000,000	132.140625	132.187500	2.748880	2.752254	FIXED	ACT/ACT	15/02/1999	15/08/1998	17/08/1998	98.696999	3556	5192	5193	15/08/2014	15/08/2014	29/05/2014	US
32	US TREASURY N/B	912810FF	Govt	US912810FF04	5.250	15/11/2028	10,947,000,000	129.312500	129.359375	2.771190	2.775289	FIXED	ACT/ACT	15/05/1999	15/11/1998	16/11/1998	99.252998	3619	5284	5285	15/11/2014	15/11/2014	29/05/2014	US
33	US TREASURY N/B	912810FG	Govt	US912810FG86	5.250	15/02/2029	11,350,000,000	129.421875	129.468750	2.793562	2.796895	FIXED	ACT/ACT	15/08/1999	15/02/1999	16/02/1999	99.282000	3681	5376	5377	15/08/2014	15/08/2014	29/05/2014	US
34	US TREASURY N/B	912810FJ	Govt	US912810FJ26	6.125	15/08/2029	11,179,000,000	140.906250	140.953125	2.800469	2.803537	FIXED	ACT/ACT	15/02/2000	15/08/1999	16/08/1999	99.741000	3806	5557	5558	15/08/2014	15/08/2014	29/05/2014	US
35	US TREASURY N/B	912810FM	Govt	US912810FM54	6.250	15/05/2030	17,043,000,000	143.468750	143.515625	2.840188	2.843111	FIXED	ACT/ACT	15/05/2000	15/11/1999	15/02/2000	98.771000	3992	5830	5831	15/11/2014	15/11/2014	29/05/2014	US
36	US TREASURY N/B	912810FP	Govt	US912810FP85	5.375	15/02/2031	16,428,000,000	132.593750	132.640625	2.897228	2.900208	FIXED	ACT/ACT	15/08/2001	15/02/2001	15/02/2001	97.900000	4180	6106	6107	15/08/2014	15/08/2014	29/05/2014	US
37	US TREASURY N/B	912810FT	Govt	US912810FT08	4.500	15/02/2036	26,397,000,000	122.609375	122.656250	3.063493	3.066099	FIXED	ACT/ACT	15/08/2006	15/02/2006	15/02/2006	91.181992	5431	7932	7933	15/08/2014	15/08/2014	29/05/2014	US
38	US TREASURY N/B	912810PT	Govt	US912810PT97	4.750	15/02/2037	16,589,000,000	126.875000	126.921875	3.091345	3.093817	FIXED	ACT/ACT	15/08/2007	15/02/2007	15/02/2007	98.605471	5680	8298	8299	15/08/2014	15/08/2014	29/05/2014	US
39	US TREASURY N/B	912810PU	Govt	US912810PU60	5.000	15/05/2037	21,413,000,000	131.046875	131.093750	3.097558	3.099959	FIXED	ACT/ACT	15/11/2007	15/05/2007	15/08/2007	105.322155	5744	8387	8388	15/11/2014	15/11/2014	29/05/2014	US
40	US TREASURY N/B	912810PW	Govt	US912810PW27	4.375	15/02/2038																		